



Derivatives High/Low Report

High/Low for 20/08/2009

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
20/08/2009	\$ / R 2009/09/14			Currency Future	8.0860	7.9538	(1.635)	8.0300	7.9700	270,760
20/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	189.0000	261.0000	38.095	0	0	0
20/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	23.0000	37.0000	60.870	0	0	0
20/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	221.0000	150.0000	(32.127)	0	0	2,000
20/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,215.0000	2,347.0000	5.959	0	0	0
20/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,714.0000	2,846.0000	4.864	0	0	0
20/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,886.0000	4,754.0000	(2.702)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,437.0000	1,305.0000	(9.186)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	398.0000	495.0000	24.372	0	0	0
20/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,618.0000	1,748.0000	8.035	0	0	0
20/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,614.0000	2,746.0000	5.050	0	0	0
20/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,065.0000	2,197.0000	6.392	0	0	0
20/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,386.0000	3,254.0000	(3.898)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,936.0000	1,804.0000	(6.818)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	16.0000	25.0000	56.250	0	0	0
20/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	84.0000	49.0000	(41.667)	0	0	25
20/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,618.0000	1,748.0000	8.035	0	0	0
20/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,014.0000	3,146.0000	4.380	0	0	0
20/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	702.0000	578.0000	(17.664)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,519.0000	1,648.0000	8.492	0	0	0
20/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,436.0000	3,304.0000	(3.842)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,224.0000	1,350.0000	10.294	0	0	0
20/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,664.0000	4,796.0000	2.830	0	0	0
20/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	521.0000	408.0000	(21.689)	0	0	13,157
20/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	42.0000	64.0000	52.381	0	0	0
20/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,664.0000	3,796.0000	3.603	0	0	0
20/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	51.0000	27.0000	(47.059)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,315.0000	2,447.0000	5.702	0	0	0
20/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,714.0000	2,846.0000	4.864	0	0	0
20/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,717.0000	1,847.0000	7.571	0	0	0
20/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,064.0000	4,196.0000	3.248	0	0	0
20/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	197.0000	131.0000	(33.503)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
20/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,064.0000	7,196.0000	1.869	0	0	0
20/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	161.0000	228.0000	41.615	0	0	0
20/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	45.0000	23.0000	(48.889)	0	0	100
20/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	175.0000	115.0000	(34.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,764.0000	2,896.0000	4.776	0	0	0
20/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,514.0000	2,646.0000	5.251	0	0	0
20/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,114.0000	3,246.0000	4.239	0	0	0
20/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
20/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,314.0000	7,446.0000	1.805	0	0	0
20/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,886.0000	1,754.0000	(6.999)	0	0	0
20/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,614.0000	4,746.0000	2.861	0	0	0
20/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	135.0000	197.0000	45.926	0	0	0
20/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
20/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,814.0000	5,946.0000	2.270	0	0	0
20/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	436.0000	330.0000	(24.312)	0	0	0
20/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	16.0000	6.0000	(62.500)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,114.0000	7,246.0000	1.855	0	0	0
20/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,564.0000	5,696.0000	2.372	0	0	0
20/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	35.0000	54.0000	54.286	0	0	200
20/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,421.0000	1,548.0000	8.937	0	0	0
20/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,686.0000	1,554.0000	(7.829)	0	0	0
20/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,936.0000	4,804.0000	(2.674)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,866.0000	1,997.0000	7.020	0	0	0
20/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,564.0000	2,696.0000	5.148	0	0	0
20/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,614.0000	5,746.0000	2.351	0	0	0
20/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	478.0000	368.0000	(23.013)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	72.0000	107.0000	48.611	0	0	0
20/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,767.0000	1,897.0000	7.357	0	0	0
20/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,964.0000	3,096.0000	4.453	0	0	0
20/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,186.0000	3,054.0000	(4.143)	0	0	0
20/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	941.0000	812.0000	(13.709)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,714.0000	4,846.0000	2.800	0	0	0
20/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,064.0000	3,196.0000	4.308	0	0	0
20/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,322.0000	1,449.0000	9.607	0	0	0
20/08/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,114.0000	4,246.0000	3.209	0	0	0
20/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,714.0000	3,846.0000	3.554	0	0	0
20/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	358.0000	261.0000	(27.095)	0	0	0
20/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	50.0000	77.0000	54.000	0	0	0
20/08/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,188.0000	1,056.0000	(11.111)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
20/08/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,614.0000	3,746.0000	3.652	0	0	0
20/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	85.0000	125.0000	47.059	0	0	0
20/08/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,686.0000	4,554.0000	(2.817)	0	0	0
20/08/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,287.0000	1,155.0000	(10.256)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	321.0000	229.0000	(28.660)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	609.0000	491.0000	(19.376)	0	0	0
20/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,322.0000	1,449.0000	9.607	0	0	0
20/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,914.0000	5,046.0000	2.686	0	0	0
20/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,464.0000	2,596.0000	5.357	0	0	0
20/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,470.0000	1,598.0000	8.707	0	0	0
20/08/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0

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20/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	137.0000	87.0000	(36.496)	0	0	110
20/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	609.0000	720.0000	18.227	0	0	0
20/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,668.0000	1,797.0000	7.734	0	0	0
20/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,065.0000	2,197.0000	6.392	0	0	0
20/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,314.0000	4,446.0000	3.060	0	0	0
20/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,470.0000	1,598.0000	8.707	0	0	0
20/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,371.0000	1,499.0000	9.336	0	0	0
20/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,127.0000	1,251.0000	11.003	0	0	0
20/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	796.0000	670.0000	(15.829)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	252.0000	171.0000	(32.143)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	40.0000	20.0000	(50.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,866.0000	1,997.0000	7.020	0	0	0
20/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	358.0000	261.0000	(27.095)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	99.0000	145.0000	46.465	0	0	25
20/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	321.0000	411.0000	28.037	0	0	0
20/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	72.0000	107.0000	48.611	0	0	0
20/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	251.0000	333.0000	32.669	0	0	110
20/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	285.0000	199.0000	(30.175)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,165.0000	2,297.0000	6.097	0	0	0
20/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	10.0000	16.0000	60.000	0	0	0
20/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	116.0000	168.0000	44.828	0	0	140
20/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	654.0000	766.0000	17.125	0	0	0
20/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,664.0000	2,796.0000	4.955	0	0	0
20/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	565.0000	673.0000	19.115	0	0	0
20/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	40.0000	20.0000	(50.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,569.0000	1,698.0000	8.222	0	0	0
20/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	155.0000	100.0000	(35.484)	0	0	25

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	95.0000	56.0000	(41.053)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	654.0000	766.0000	17.125	0	0	0
20/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,214.0000	4,346.0000	3.132	0	0	0
20/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	359.0000	452.0000	25.905	0	0	0
20/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,864.0000	2,996.0000	4.609	0	0	0
20/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,464.0000	2,596.0000	5.357	0	0	0
20/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,564.0000	4,696.0000	2.892	0	0	0
20/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,415.0000	2,546.0000	5.424	0	0	0
20/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	20.0000	9.0000	(55.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,387.0000	1,255.0000	(9.517)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	107.0000	65.0000	(39.252)	0	0	2,054
20/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	934.0000	1,055.0000	12.955	0	0	0
20/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,564.0000	3,696.0000	3.704	0	0	0
20/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	219.0000	296.0000	35.160	0	0	25
20/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	19.0000	30.0000	57.895	0	0	0
20/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,816.0000	1,947.0000	7.214	0	0	0
20/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	892.0000	764.0000	(14.350)	0	0	0
20/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	16.0000	6.0000	(62.500)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	285.0000	371.0000	30.175	0	0	0
20/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	31.0000	15.0000	(51.613)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
20/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,736.0000	1,604.0000	(7.604)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	252.0000	171.0000	(32.143)	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
20/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	121.0000	75.0000	(38.017)	0	0	0
20/08/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	745.0000	861.0000	15.570	0	0	0
20/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,030.0000	1,153.0000	11.942	0	0	0
20/08/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,273.0000	1,400.0000	9.976	0	0	0
20/08/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,236.0000	2,104.0000	(5.903)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	116.0000	168.0000	44.828	0	0	0
20/08/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,273.0000	1,400.0000	9.976	0	0	0
20/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,265.0000	2,397.0000	5.828	0	0	0
20/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,015.0000	2,147.0000	6.551	0	0	0
20/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,030.0000	1,153.0000	11.942	0	0	0
20/08/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	396.0000	295.0000	(25.505)	0	0	0
20/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,816.0000	1,947.0000	7.214	0	0	0
20/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,115.0000	2,247.0000	6.241	0	0	0
20/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,966.0000	2,097.0000	6.663	0	0	0
20/08/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,337.0000	1,205.0000	(9.873)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	60.0000	91.0000	51.667	0	0	0
20/08/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	839.0000	958.0000	14.184	0	0	0
20/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,064.0000	3,196.0000	4.308	0	0	0
20/08/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	655.0000	534.0000	(18.473)	0	0	0
20/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,138.0000	1,007.0000	(11.511)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,564.0000	2,696.0000	5.148	0	0	0
20/08/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,237.0000	1,106.0000	(10.590)	0	0	0
20/08/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	25.0000	11.0000	(56.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	749.0000	624.0000	(16.689)	0	0	0
20/08/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,914.0000	6,046.0000	2.232	0	0	0
20/08/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	5,864.0000	5,996.0000	2.251	0	0	0
20/08/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,836.0000	1,704.0000	(7.190)	0	0	0
20/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	981.0000	1,104.0000	12.538	0	0	0
20/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,315.0000	2,447.0000	5.702	0	0	0
20/08/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,264.0000	4,396.0000	3.096	0	0	0
20/08/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,164.0000	4,296.0000	3.170	0	0	0
20/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,764.0000	3,896.0000	3.507	0	0	0
20/08/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,136.0000	2,004.0000	(6.180)	0	0	0
20/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,717.0000	1,847.0000	7.571	0	0	0
20/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,264.0000	3,396.0000	4.044	0	0	0
20/08/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,519.0000	1,648.0000	8.492	0	0	0
20/08/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,814.0000	3,946.0000	3.461	0	0	0
20/08/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,486.0000	1,354.0000	(8.883)	0	0	0
20/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	792.0000	909.0000	14.773	0	0	0
20/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	13.0000	20.0000	53.846	0	0	0
20/08/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	8.0000	13.0000	62.500	0	0	2,000
20/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,514.0000	2,646.0000	5.251	0	0	0
20/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	792.0000	909.0000	14.773	0	0	0
20/08/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	844.0000	717.0000	(15.047)	0	0	0
20/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	28.0000	13.0000	(53.571)	0	0	0
20/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	990.0000	860.0000	(13.131)	0	0	0
20/08/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	479.0000	582.0000	21.503	0	0	0
20/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
20/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,086.0000	1,954.0000	(6.328)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	65.0000	36.0000	(44.615)	0	0	30
20/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,265.0000	2,397.0000	5.828	0	0	0
20/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,767.0000	1,897.0000	7.357	0	0	0
20/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	58.0000	31.0000	(46.552)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,127.0000	1,251.0000	11.003	0	0	0
20/08/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	22.0000	10.0000	(54.545)	0	0	200
20/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,175.0000	1,300.0000	10.638	0	0	0
20/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	981.0000	1,104.0000	12.538	0	0	0
20/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	4,136.0000	4,004.0000	(3.191)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	886.0000	1,006.0000	13.544	0	0	0
20/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,014.0000	3,146.0000	4.380	0	0	0
20/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,514.0000	4,646.0000	2.924	0	0	0
20/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	28.0000	13.0000	(53.571)	0	0	0
20/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	74.0000	42.0000	(43.243)	0	0	140
20/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,569.0000	1,698.0000	8.222	0	0	0
20/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,078.0000	1,202.0000	11.503	0	0	0
20/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,986.0000	3,854.0000	(3.312)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,414.0000	4,546.0000	2.990	0	0	0
20/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	438.0000	538.0000	22.831	0	0	0
20/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
20/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,086.0000	3,954.0000	(3.231)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	522.0000	627.0000	20.115	0	0	0
20/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,365.0000	2,496.0000	5.539	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,186.0000	2,054.0000	(6.038)	0	0	0
20/08/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,136.0000	3,004.0000	(4.209)	0	0	0
20/08/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	35.0000	17.0000	(51.429)	0	0	15,157
20/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,736.0000	3,604.0000	(3.533)	0	0	0
20/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	3,086.0000	2,954.0000	(4.277)	0	0	0
20/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,764.0000	5,896.0000	2.290	0	0	0
20/08/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	699.0000	814.0000	16.452	0	0	0
20/08/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,114.0000	6,246.0000	2.159	0	0	0
20/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,786.0000	1,654.0000	(7.391)	0	0	0
20/08/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,414.0000	3,546.0000	3.866	0	0	0
20/08/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,764.0000	2,896.0000	4.776	0	0	0
20/08/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,264.0000	6,396.0000	2.107	0	0	0
20/08/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	1,000
20/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,214.0000	3,346.0000	4.107	0	0	0
20/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,015.0000	2,147.0000	6.551	0	0	0
20/08/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,764.0000	4,896.0000	2.771	0	0	0
20/08/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,514.0000	3,646.0000	3.756	0	0	0
20/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,214.0000	6,346.0000	2.124	0	0	0
20/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,286.0000	4,154.0000	(3.080)	0	0	0
20/08/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,236.0000	3,104.0000	(4.079)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,966.0000	2,097.0000	6.663	0	0	0
20/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	3,036.0000	2,904.0000	(4.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,736.0000	2,604.0000	(4.825)	0	0	0
20/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	74.0000	42.0000	(43.243)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,464.0000	4,596.0000	2.957	0	0	0
20/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,236.0000	4,104.0000	(3.116)	0	0	0
20/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	438.0000	538.0000	22.831	0	0	0
20/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,064.0000	6,196.0000	2.177	0	0	0
20/08/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	5,964.0000	6,096.0000	2.213	0	0	0
20/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,886.0000	2,754.0000	(4.574)	0	0	0
20/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,786.0000	3,654.0000	(3.487)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,586.0000	1,454.0000	(8.323)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,936.0000	2,804.0000	(4.496)	0	0	0
20/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,936.0000	3,804.0000	(3.354)	0	0	0
20/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,836.0000	3,704.0000	(3.441)	0	0	0
20/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,786.0000	2,654.0000	(4.738)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,088.0000	958.0000	(11.949)	0	0	0
20/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	1,039.0000	909.0000	(12.512)	0	0	0
20/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,164.0000	6,296.0000	2.141	0	0	0
20/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	4,036.0000	3,904.0000	(3.271)	0	0	0
20/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,836.0000	2,704.0000	(4.654)	0	0	0
20/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	2,036.0000	1,904.0000	(6.483)	0	0	0
20/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,886.0000	3,754.0000	(3.397)	0	0	0
20/08/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,286.0000	2,154.0000	(5.774)	0	0	0
20/08/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,686.0000	3,554.0000	(3.581)	0	0	0
20/08/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,286.0000	3,154.0000	(4.017)	0	0	0
20/08/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,814.0000	4,946.0000	2.742	0	0	0
20/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,664.0000	5,796.0000	2.331	0	0	0
20/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,371.0000	1,499.0000	9.336	0	0	0
20/08/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,364.0000	4,496.0000	3.025	0	0	0
20/08/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,014.0000	6,146.0000	2.195	0	0	0
20/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
20/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,287.0000	1,155.0000	(10.256)	0	0	0
20/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,314.0000	6,446.0000	2.091	0	0	0
20/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	4,186.0000	4,054.0000	(3.153)	0	0	0
20/08/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,636.0000	1,504.0000	(8.068)	0	0	0
20/08/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	5,714.0000	5,846.0000	2.310	0	0	0
20/08/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,314.0000	3,446.0000	3.983	0	0	0
20/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,986.0000	1,854.0000	(6.647)	0	0	0
20/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,686.0000	2,554.0000	(4.914)	0	0	0
20/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,364.0000	3,496.0000	3.924	0	0	0
20/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,986.0000	2,854.0000	(4.421)	0	0	0
20/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,138.0000	1,007.0000	(11.511)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,215.0000	2,347.0000	5.959	0	0	0
20/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,115.0000	2,247.0000	6.241	0	0	0
20/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,336.0000	2,204.0000	(5.651)	0	0	0
20/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,336.0000	3,204.0000	(3.957)	0	0	0
20/08/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,916.0000	2,047.0000	6.837	0	0	0
20/08/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,336.0000	4,204.0000	(3.044)	0	0	0
20/08/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,964.0000	3,096.0000	4.453	0	0	0
20/08/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,914.0000	3,046.0000	4.530	0	0	0
20/08/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,814.0000	2,946.0000	4.691	0	0	0
20/08/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,164.0000	3,296.0000	4.172	0	0	0
20/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,814.0000	2,946.0000	4.691	0	0	0
20/08/2009	\$ / R	2009/12/14			Currency Future	8.2191	8.0859	(1.621)	8.1600	8.1000	85,424
20/08/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	244.0000	293.0000	20.082	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	169.0000	208.0000	23.077	0	0	0
20/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,385.0000	2,510.0000	5.241	0	0	0
20/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	807.0000	904.0000	12.020	0	0	0
20/08/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	132.0000	111.0000	(15.909)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	655.0000	563.0000	(14.046)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	226.0000	190.0000	(15.929)	0	0	75
20/08/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,313.0000	1,425.0000	8.530	0	0	0
20/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,384.0000	5,516.0000	2.452	0	0	0
20/08/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,433.0000	5,566.0000	2.448	0	0	0
20/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	186.0000	228.0000	22.581	0	0	0
20/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	260
20/08/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	223.0000	270.0000	21.076	0	0	0
20/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	368.0000	311.0000	(15.489)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	261.0000	219.0000	(16.092)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	126.0000	106.0000	(15.873)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,723.0000	1,842.0000	6.907	0	0	0
20/08/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	688.0000	594.0000	(13.663)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,100.0000	2,222.0000	5.810	0	0	0
20/08/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	592.0000	506.0000	(14.527)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	449.0000	525.0000	16.927	0	0	0
20/08/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	691.0000	783.0000	13.314	0	0	0
20/08/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,294.0000	4,424.0000	3.027	0	0	0
20/08/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	506.0000	429.0000	(15.217)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	78.0000	100.0000	28.205	0	0	0
20/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	548.0000	631.0000	15.146	0	0	0
20/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,604.0000	3,734.0000	3.607	0	0	0
20/08/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,244.0000	4,375.0000	3.087	0	0	0
20/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	52.0000	69.0000	32.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,146.0000	4,276.0000	3.136	0	0	0
20/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	387.0000	459.0000	18.605	0	0	0
20/08/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	287.0000	343.0000	19.512	0	0	0
20/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	729.0000	823.0000	12.894	0	0	0
20/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	534.0000	453.0000	(15.169)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	768.0000	863.0000	12.370	0	0	0
20/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	987.0000	874.0000	(11.449)	0	0	0
20/08/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
20/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	169.0000	208.0000	23.077	0	0	0
20/08/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	563.0000	479.0000	(14.920)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	368.0000	311.0000	(15.489)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	548.0000	631.0000	15.146	0	0	0
20/08/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,071.0000	954.0000	(10.924)	0	0	0
20/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,300.0000	1,174.0000	(9.692)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	387.0000	459.0000	18.605	0	0	0
20/08/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	11,185
20/08/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	947.0000	836.0000	(11.721)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	287.0000	242.0000	(15.679)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,224.0000	1,335.0000	9.069	0	0	0
20/08/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,506.0000	3,635.0000	3.679	0	0	0
20/08/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
20/08/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,469.0000	3,336.0000	(3.834)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	407.0000	345.0000	(15.233)	0	0	87
20/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,357.0000	1,471.0000	8.401	0	0	0
20/08/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,958.0000	2,080.0000	6.231	0	0	0
20/08/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	68.0000	88.0000	29.412	0	0	0
20/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	265.0000	317.0000	19.623	0	0	0
20/08/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	237.0000	199.0000	(16.034)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,483.0000	5,616.0000	2.426	0	0	0
20/08/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,683.0000	5,815.0000	2.323	0	0	0
20/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	688.0000	594.0000	(13.663)	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
20/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	407.0000	345.0000	(15.233)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,770.0000	1,889.0000	6.723	0	0	0
20/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,433.0000	2,558.0000	5.138	0	0	0
20/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,887.0000	5,018.0000	2.681	0	0	0
20/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,372.0000	2,239.0000	(5.607)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	654.0000	744.0000	13.761	0	0	0
20/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,113.0000	3,241.0000	4.112	0	0	0
20/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,300.0000	1,174.0000	(9.692)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	361.0000	427.0000	18.283	0	0	0
20/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	143.0000	121.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	430.0000	363.0000	(15.581)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,626.0000	2,752.0000	4.798	0	0	0
20/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	226.0000	190.0000	(15.929)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,131.0000	7,265.0000	1.879	0	0	0
20/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	618.0000	706.0000	14.239	0	0	0
20/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	273.0000	230.0000	(15.751)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	112.0000	94.0000	(16.071)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	583.0000	668.0000	14.580	0	0	0
20/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	654.0000	744.0000	13.761	0	0	0
20/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,085.0000	5,217.0000	2.596	0	0	0
20/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,254.0000	1,128.0000	(10.048)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	317.0000	267.0000	(15.773)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,869.0000	2,996.0000	4.427	0	0	0
20/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
20/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	35.0000	42.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	317.0000	267.0000	(15.773)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,493.0000	1,608.0000	7.703	0	0	0
20/08/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,832.0000	5,965.0000	2.281	0	0	0
20/08/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,442.0000	1,314.0000	(8.877)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,864.0000	1,984.0000	6.438	0	0	0
20/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	807.0000	904.0000	12.020	0	0	0
20/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
20/08/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	273.0000	230.0000	(15.751)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,456.0000	3,585.0000	3.733	0	0	0
20/08/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,170.0000	3,037.0000	(4.196)	0	0	0
20/08/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,223.0000	2,090.0000	(5.983)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	248.0000	209.0000	(15.726)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	514.0000	595.0000	15.759	0	0	0
20/08/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	418.0000	492.0000	17.703	0	0	0
20/08/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	335.0000	396.0000	18.209	0	0	0
20/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	449.0000	525.0000	16.927	0	0	0
20/08/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	333.0000	281.0000	(15.616)	0	0	247
20/08/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,447.0000	1,562.0000	7.947	0	0	0
20/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,723.0000	1,842.0000	6.907	0	0	0
20/08/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,530.0000	2,655.0000	4.941	0	0	0
20/08/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,392.0000	4,523.0000	2.983	0	0	0
20/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,639.0000	4,770.0000	2.824	0	0	0
20/08/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	623.0000	534.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,220.0000	3,087.0000	(4.130)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	387.0000	328.0000	(15.245)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	481.0000	560.0000	16.424	0	0	0
20/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	722.0000	625.0000	(13.435)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,682.0000	1,552.0000	(7.729)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	156.0000	132.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,211.0000	3,339.0000	3.986	0	0	0
20/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	204.0000	248.0000	21.569	0	0	0
20/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,931.0000	7,065.0000	1.933	0	0	0
20/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	265.0000	317.0000	19.623	0	0	0
20/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	302.0000	254.0000	(15.894)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	143.0000	121.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,053.0000	2,174.0000	5.894	0	0	0
20/08/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,331.0000	7,464.0000	1.814	0	0	0
20/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,320.0000	3,186.0000	(4.036)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,137.0000	1,246.0000	9.587	0	0	0
20/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	64.0000	53.0000	(17.188)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,901.0000	4,031.0000	3.332	0	0	0
20/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,837.0000	4,969.0000	2.729	0	0	0
20/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
20/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,081.0000	7,215.0000	1.892	0	0	0
20/08/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,322.0000	2,190.0000	(5.685)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	9,676
20/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	350.0000	296.0000	(15.429)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,224.0000	1,335.0000	9.069	0	0	0
20/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,195.0000	2,317.0000	5.558	0	0	0
20/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,723.0000	2,849.0000	4.627	0	0	0
20/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,688.0000	4,820.0000	2.816	0	0	0
20/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,441.0000	4,572.0000	2.950	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	169.0000	208.0000	23.077	0	0	0
20/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,926.0000	1,795.0000	(6.802)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,382.0000	6,515.0000	2.084	0	0	0
20/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	311.0000	369.0000	18.650	0	0	0
20/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,284.0000	5,416.0000	2.498	0	0	0
20/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,029.0000	914.0000	(11.176)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	688.0000	594.0000	(13.663)	0	0	0
20/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,669.0000	4,536.0000	(2.849)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,420.0000	3,286.0000	(3.918)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,472.0000	2,339.0000	(5.380)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	480.0000	405.0000	(15.625)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	534.0000	453.0000	(15.169)	0	0	200
20/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	153.0000	189.0000	23.529	0	0	0
20/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	60.0000	78.0000	30.000	0	0	0
20/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
20/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,919.0000	4,786.0000	(2.704)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,489.0000	1,361.0000	(8.596)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,738.0000	4,869.0000	2.765	0	0	0
20/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	846.0000	945.0000	11.702	0	0	0
20/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	261.0000	219.0000	(16.092)	0	0	0
20/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	350.0000	296.0000	(15.429)	0	0	50
20/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,787.0000	4,919.0000	2.757	0	0	0
20/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	968.0000	1,071.0000	10.640	0	0	0
20/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	691.0000	783.0000	13.314	0	0	0
20/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	311.0000	369.0000	18.650	0	0	0
20/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	927.0000	1,029.0000	11.003	0	0	0
20/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	187.0000	157.0000	(16.043)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,334.0000	5,466.0000	2.475	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	481.0000	560.0000	16.424	0	0	0
20/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	886.0000	987.0000	11.400	0	0	0
20/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,385.0000	2,510.0000	5.241	0	0	0
20/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,146.0000	4,276.0000	3.136	0	0	0
20/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	215.0000	181.0000	(15.814)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
20/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,569.0000	3,436.0000	(3.727)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	126.0000	106.0000	(15.873)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,654.0000	3,783.0000	3.530	0	0	0
20/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,583.0000	5,716.0000	2.382	0	0	0
20/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,975.0000	1,844.0000	(6.633)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,147.0000	2,270.0000	5.729	0	0	0
20/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	9,530
20/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	150.0000	126.0000	(16.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,064.0000	3,192.0000	4.178	0	0	0
20/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,347.0000	1,220.0000	(9.428)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	846.0000	945.0000	11.702	0	0	0
20/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,869.0000	2,996.0000	4.427	0	0	0
20/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	1,184
20/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	215.0000	181.0000	(15.814)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,357.0000	1,471.0000	8.401	0	0	0
20/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,053.0000	2,174.0000	5.894	0	0	0
20/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,532.0000	6,665.0000	2.036	0	0	0
20/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	480.0000	405.0000	(15.625)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	907.0000	798.0000	(12.018)	0	0	13,513
20/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,181.0000	1,290.0000	9.229	0	0	0
20/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	655.0000	563.0000	(14.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	454.0000	382.0000	(15.859)	0	0	0
20/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	196.0000	165.0000	(15.816)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,604.0000	3,734.0000	3.607	0	0	0
20/08/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,731.0000	7,864.0000	1.720	0	0	0
20/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,097.0000	4,227.0000	3.173	0	0	0
20/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,831.0000	7,964.0000	1.698	0	0	0
20/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	205.0000	173.0000	(15.610)	0	0	13,513
20/08/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,242.0000	2,365.0000	5.486	0	0	0
20/08/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,578.0000	2,703.0000	4.849	0	0	0
20/08/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	186.0000	228.0000	22.581	0	0	0
20/08/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,370.0000	3,236.0000	(3.976)	0	0	0
20/08/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	88.0000	112.0000	27.273	0	0	0
20/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,911.0000	2,032.0000	6.332	0	0	0
20/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,135.0000	5,267.0000	2.571	0	0	0
20/08/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	205.0000	173.0000	(15.610)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,422.0000	2,289.0000	(5.491)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	5,732.0000	5,865.0000	2.320	0	0	0
20/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,290.0000	2,413.0000	5.371	0	0	0
20/08/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,000.0000	4,129.0000	3.225	0	0	0
20/08/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,031.0000	7,165.0000	1.906	0	0	0
20/08/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	2,074.0000	1,942.0000	(6.365)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,402.0000	1,516.0000	8.131	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,969.0000	3,836.0000	(3.351)	0	0	0
20/08/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	3,000
20/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,589.0000	4,721.0000	2.876	0	0	0
20/08/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,005.0000	2,127.0000	6.085	0	0	0
20/08/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,970.0000	2,837.0000	(4.478)	0	0	0
20/08/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
20/08/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,555.0000	3,684.0000	3.629	0	0	0
20/08/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,343.0000	4,473.0000	2.993	0	0	0
20/08/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,394.0000	1,267.0000	(9.110)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,234.0000	5,367.0000	2.541	0	0	0
20/08/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
20/08/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,208.0000	1,083.0000	(10.348)	0	0	0
20/08/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	757.0000	658.0000	(13.078)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	38.0000	47.0000	23.684	0	0	0
20/08/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	3,851.0000	3,981.0000	3.376	0	0	0
20/08/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,005.0000	2,127.0000	6.085	0	0	0
20/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,481.0000	2,606.0000	5.038	0	0	0
20/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,817.0000	1,937.0000	6.604	0	0	0
20/08/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,533.0000	5,666.0000	2.404	0	0	0
20/08/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
20/08/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,632.0000	6,765.0000	2.005	0	0	0
20/08/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
20/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0

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20/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,268.0000	1,380.0000	8.833	0	0	0
20/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	99.0000	125.0000	26.263	0	0	0
20/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,069.0000	3,936.0000	(3.269)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,919.0000	3,786.0000	(3.394)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,626.0000	2,752.0000	4.798	0	0	0
20/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,185.0000	5,317.0000	2.546	0	0	0
20/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,173.0000	2,041.0000	(6.075)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,094.0000	1,202.0000	9.872	0	0	0
20/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,338.0000	2,461.0000	5.261	0	0	0
20/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	138.0000	172.0000	24.638	0	0	0
20/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,031.0000	8,164.0000	1.656	0	0	0
20/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,169.0000	4,036.0000	(3.190)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,817.0000	1,937.0000	6.604	0	0	0
20/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,441.0000	4,572.0000	2.950	0	0	0
20/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,070.0000	2,937.0000	(4.332)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,820.0000	2,947.0000	4.504	0	0	0
20/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,584.0000	1,701.0000	7.386	0	0	0
20/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,752.0000	3,882.0000	3.465	0	0	0
20/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	103.0000	87.0000	(15.534)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,162.0000	3,290.0000	4.048	0	0	0
20/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,732.0000	6,865.0000	1.976	0	0	0
20/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,982.0000	6,115.0000	2.223	0	0	0
20/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	164.0000	137.0000	(16.463)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,677.0000	1,795.0000	7.036	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	868.0000	761.0000	(12.327)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,181.0000	7,315.0000	1.866	0	0	0
20/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,048.0000	4,178.0000	3.211	0	0	0
20/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,630.0000	1,748.0000	7.239	0	0	0
20/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	156.0000	132.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,081.0000	8,214.0000	1.646	0	0	0
20/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	52.0000	69.0000	32.692	0	0	0
20/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	100.0000	84.0000	(16.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,332.0000	6,465.0000	2.100	0	0	0
20/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	886.0000	987.0000	11.400	0	0	0
20/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,639.0000	4,770.0000	2.824	0	0	0
20/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,035.0000	5,167.0000	2.622	0	0	0
20/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,137.0000	1,246.0000	9.587	0	0	0
20/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
20/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,025.0000	1,893.0000	(6.519)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	287.0000	242.0000	(15.679)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,032.0000	6,165.0000	2.205	0	0	0
20/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,779.0000	1,649.0000	(7.307)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,585.0000	1,456.0000	(8.139)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	248.0000	209.0000	(15.726)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,966.0000	3,094.0000	4.316	0	0	0
20/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,020.0000	2,887.0000	(4.404)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	729.0000	823.0000	12.894	0	0	0
20/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,820.0000	2,687.0000	(4.716)	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
20/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,571.0000	2,438.0000	(5.173)	0	0	0
20/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	618.0000	706.0000	14.239	0	0	0
20/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	5,882.0000	6,015.0000	2.261	0	0	0
20/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,981.0000	8,114.0000	1.666	0	0	0
20/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,819.0000	3,686.0000	(3.483)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
20/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,920.0000	2,787.0000	(4.555)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	7,881.0000	8,014.0000	1.688	0	0	0
20/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	171.0000	144.0000	(15.789)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,116.0000	996.0000	(10.753)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,958.0000	2,080.0000	6.231	0	0	0
20/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,182.0000	6,315.0000	2.151	0	0	0
20/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,232.0000	6,365.0000	2.134	0	0	0
20/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,769.0000	3,636.0000	(3.529)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,781.0000	7,914.0000	1.709	0	0	0
20/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,181.0000	8,314.0000	1.626	0	0	0
20/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,674.0000	2,800.0000	4.712	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,260.0000	3,388.0000	3.926	0	0	0
20/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,771.0000	2,638.0000	(4.800)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,932.0000	6,065.0000	2.242	0	0	0
20/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	124.0000	155.0000	25.000	0	0	0
20/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,828.0000	1,697.0000	(7.166)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,369.0000	4,236.0000	(3.044)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	47.0000	60.0000	27.660	0	0	0
20/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
20/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,219.0000	4,086.0000	(3.152)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	196.0000	165.0000	(15.816)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,082.0000	6,215.0000	2.187	0	0	0
20/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,682.0000	6,815.0000	1.990	0	0	0
20/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	927.0000	1,029.0000	11.003	0	0	0
20/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,582.0000	6,715.0000	2.021	0	0	0
20/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,634.0000	1,504.0000	(7.956)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	111.0000	140.0000	26.126	0	0	0
20/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	793.0000	691.0000	(12.863)	0	0	0
20/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,621.0000	2,488.0000	(5.074)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,282.0000	6,415.0000	2.117	0	0	0
20/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,019.0000	3,886.0000	(3.309)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,358.0000	3,487.0000	3.842	0	0	0
20/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,269.0000	4,136.0000	(3.115)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.60	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
20/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,231.0000	8,364.0000	1.616	0	0	0
20/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,281.0000	8,414.0000	1.606	0	0	0
20/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,071.0000	954.0000	(10.924)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,135.0000	5,267.0000	2.571	0	0	0
20/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,619.0000	3,486.0000	(3.675)	0	0	0
20/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,270.0000	3,137.0000	(4.067)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	4,119.0000	3,986.0000	(3.229)	0	0	0
20/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	830.0000	726.0000	(12.530)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,877.0000	1,746.0000	(6.979)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
20/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
20/08/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,273.0000	2,140.0000	(5.851)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,731.0000	1,600.0000	(7.568)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,719.0000	3,586.0000	(3.576)	0	0	0
20/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,931.0000	8,064.0000	1.677	0	0	0
20/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,881.0000	7,015.0000	1.947	0	0	0
20/08/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,721.0000	2,588.0000	(4.888)	0	0	0
20/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	2,124.0000	1,991.0000	(6.262)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,950.0000	4,080.0000	3.291	0	0	0
20/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,681.0000	7,814.0000	1.732	0	0	0
20/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
20/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,901.0000	4,031.0000	3.332	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,771.0000	2,898.0000	4.583	0	0	0
20/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
20/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,358.0000	3,487.0000	3.842	0	0	0
20/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	1,162.0000	1,038.0000	(10.671)	0	0	0
20/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	3,120.0000	2,987.0000	(4.263)	0	0	0
20/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,319.0000	4,186.0000	(3.079)	0	0	0
20/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,631.0000	7,764.0000	1.743	0	0	0
20/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,633.0000	5,765.0000	2.343	0	0	0
20/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
20/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,052.0000	1,158.0000	10.076	0	0	0
20/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,703.0000	3,833.0000	3.511	0	0	0
20/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,113.0000	3,241.0000	4.112	0	0	0
20/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,870.0000	2,737.0000	(4.634)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,917.0000	3,045.0000	4.388	0	0	0
20/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,782.0000	5,915.0000	2.300	0	0	0
20/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,869.0000	3,736.0000	(3.438)	0	0	0
20/08/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,015.0000	3,143.0000	4.245	0	0	0
20/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,703.0000	3,833.0000	3.511	0	0	0
20/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,986.0000	5,118.0000	2.647	0	0	0
20/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,491.0000	4,622.0000	2.917	0	0	0
20/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,052.0000	1,158.0000	10.076	0	0	0
20/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	171.0000	144.0000	(15.789)	0	0	0
20/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,887.0000	5,018.0000	2.681	0	0	0
20/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,589.0000	4,721.0000	2.876	0	0	0
20/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,195.0000	4,325.0000	3.099	0	0	0
20/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,097.0000	4,227.0000	3.173	0	0	0
20/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	10,100
20/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,407.0000	3,536.0000	3.786	0	0	0
20/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,456.0000	3,585.0000	3.733	0	0	0
20/08/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,802.0000	3,932.0000	3.419	0	0	0
20/08/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/08/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
20/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,309.0000	3,438.0000	3.898	0	0	0
20/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,654.0000	3,783.0000	3.530	0	0	0
20/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,131.0000	8,264.0000	1.636	0	0	0
20/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,132.0000	6,265.0000	2.169	0	0	0
20/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15			Currency Future	8.3489	8.2134	(1.623)	8.2700	8.2300	2,848
20/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	232.0000	205.0000	(11.638)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,752.0000	1,865.0000	6.450	0	0	0
20/08/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	397.0000	350.0000	(11.839)	0	0	0
20/08/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	640.0000	718.0000	12.188	0	0	0
20/08/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	190.0000	169.0000	(11.053)	0	0	0
20/08/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	543.0000	481.0000	(11.418)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,481.0000	3,608.0000	3.648	0	0	0
20/08/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,841.0000	1,956.0000	6.247	0	0	0
20/08/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,203.0000	3,068.0000	(4.215)	0	0	0
20/08/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,302.0000	3,167.0000	(4.088)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	544.0000	617.0000	13.419	0	0	0
20/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,452.0000	3,316.0000	(3.940)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,311.0000	2,176.0000	(5.842)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	216.0000	256.0000	18.519	0	0	0
20/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	488.0000	432.0000	(11.475)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	998.0000	1,093.0000	9.519	0	0	0
20/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,210.0000	4,339.0000	3.064	0	0	0
20/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,733.0000	1,605.0000	(7.386)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,253.0000	3,117.0000	(4.181)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	915.0000	820.0000	(10.383)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,623.0000	2,744.0000	4.613	0	0	0
20/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,049.0000	3,173.0000	4.067	0	0	0
20/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	347.0000	306.0000	(11.816)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
20/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,969.0000	1,837.0000	(6.704)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,723.0000	3,851.0000	3.438	0	0	0
20/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,601.0000	4,730.0000	2.804	0	0	0
20/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,699.0000	4,563.0000	(2.894)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	384.0000	339.0000	(11.719)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,797.0000	1,910.0000	6.288	0	0	0
20/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,576.0000	2,697.0000	4.697	0	0	0
20/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,356.0000	4,485.0000	2.961	0	0	0
20/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,490.0000	1,598.0000	7.248	0	0	0
20/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,533.0000	1,642.0000	7.110	0	0	0
20/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	885.0000	975.0000	10.169	0	0	0
20/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	277.0000	245.0000	(11.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,944.0000	5,075.0000	2.650	0	0	0
20/08/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
20/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
20/08/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
20/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,076.0000	1,174.0000	9.108	0	0	0
20/08/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
20/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	472.0000	417.0000	(11.653)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	455.0000	402.0000	(11.648)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,846.0000	4,976.0000	2.683	0	0	0
20/08/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
20/08/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,318.0000	7,451.0000	1.817	0	0	0
20/08/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,070.0000	7,203.0000	1.881	0	0	0
20/08/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,375.0000	1,253.0000	(8.873)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	673.0000	753.0000	11.887	0	0	0
20/08/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	246.0000	217.0000	(11.789)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	305.0000	269.0000	(11.803)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	305.0000	269.0000	(11.803)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	28,101
20/08/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,797.0000	1,910.0000	6.288	0	0	0
20/08/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	139.0000	122.0000	(12.230)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,436.0000	2,556.0000	4.926	0	0	0
20/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	238.0000	211.0000	(11.345)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,447.0000	1,554.0000	7.395	0	0	0
20/08/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,192.0000	3,318.0000	3.947	0	0	0
20/08/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,156.0000	1,256.0000	8.651	0	0	0
20/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	411.0000	363.0000	(11.679)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,390.0000	2,509.0000	4.979	0	0	0
20/08/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,576.0000	1,686.0000	6.980	0	0	0
20/08/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	516.0000	585.0000	13.372	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	706.0000	789.0000	11.756	0	0	0
20/08/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	812.0000	899.0000	10.714	0	0	0
20/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	261.0000	231.0000	(11.494)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	225.0000	199.0000	(11.556)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,023.0000	2,139.0000	5.734	0	0	0
20/08/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,932.0000	2,047.0000	5.952	0	0	0
20/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	607.0000	684.0000	12.685	0	0	0
20/08/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	360.0000	414.0000	15.000	0	0	0
20/08/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,114.0000	2,231.0000	5.535	0	0	0
20/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	586.0000	517.0000	(11.775)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,533.0000	1,642.0000	7.110	0	0	0
20/08/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,001.0000	3,125.0000	4.132	0	0	0
20/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,156.0000	1,256.0000	8.651	0	0	0
20/08/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,433.0000	3,559.0000	3.670	0	0	0
20/08/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,023.0000	2,139.0000	5.734	0	0	0
20/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,708.0000	1,820.0000	6.557	0	0	0
20/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,859.0000	2,982.0000	4.302	0	0	0
20/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,530.0000	3,656.0000	3.569	0	0	0
20/08/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,113.0000	4,241.0000	3.112	0	0	0
20/08/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	506.0000	448.0000	(11.462)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	922.0000	1,014.0000	9.978	0	0	0
20/08/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	201.0000	178.0000	(11.443)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	91.0000	81.0000	(10.989)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,387.0000	5,519.0000	2.450	0	0	0
20/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
20/08/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
20/08/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,405.0000	4,534.0000	2.928	0	0	0
20/08/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	564.0000	499.0000	(11.525)	0	0	0
20/08/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	488.0000	554.0000	13.525	0	0	0
20/08/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	741.0000	825.0000	11.336	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	371.0000	327.0000	(11.860)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	232.0000	205.0000	(11.638)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,183.0000	3,308.0000	3.927	0	0	0
20/08/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,278.0000	1,382.0000	8.138	0	0	0
20/08/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,585.0000	5,716.0000	2.346	0	0	0
20/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	212.0000	188.0000	(11.321)	0	0	0
20/08/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,459.0000	2,324.0000	(5.490)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,116.0000	1,215.0000	8.871	0	0	0
20/08/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	440.0000	389.0000	(11.591)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,932.0000	2,047.0000	5.952	0	0	0
20/08/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,623.0000	2,744.0000	4.613	0	0	0
20/08/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
20/08/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,949.0000	4,813.0000	(2.748)	0	0	0
20/08/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	460.0000	523.0000	13.696	0	0	0
20/08/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	384.0000	440.0000	14.583	0	0	0
20/08/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,954.0000	3,077.0000	4.164	0	0	0
20/08/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,506.0000	1,382.0000	(8.234)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	110.0000	97.0000	(11.818)	0	0	18,074
20/08/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,037.0000	1,133.0000	9.257	0	0	0
20/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,906.0000	3,029.0000	4.233	0	0	0
20/08/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,811.0000	2,934.0000	4.376	0	0	0
20/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	709.0000	628.0000	(11.425)	0	0	0
20/08/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,298.0000	2,416.0000	5.135	0	0	0
20/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	105.0000	93.0000	(11.429)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,338.0000	5,469.0000	2.454	0	0	0
20/08/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	609.0000	536.0000	(11.987)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,362.0000	1,467.0000	7.709	0	0	0
20/08/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,144.0000	3,269.0000	3.976	0	0	0
20/08/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,049.0000	3,173.0000	4.067	0	0	0
20/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	0
20/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,664.0000	1,775.0000	6.671	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	315.0000	278.0000	(11.746)	0	0	18,074
20/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	122.0000	108.0000	(11.475)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	295.0000	261.0000	(11.525)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	57.0000	68.0000	19.298	0	0	0
20/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	84.0000	74.0000	(11.905)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,196.0000	1,297.0000	8.445	0	0	0
20/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,530.0000	3,656.0000	3.569	0	0	0
20/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	261.0000	231.0000	(11.494)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,385.0000	3,511.0000	3.722	0	0	0
20/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	359.0000	317.0000	(11.699)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,967.0000	4,095.0000	3.227	0	0	0
20/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	657.0000	580.0000	(11.720)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	146.0000	129.0000	(11.644)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,097.0000	3,221.0000	4.004	0	0	0
20/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	122.0000	108.0000	(11.475)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,626.0000	3,754.0000	3.530	0	0	0
20/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	960.0000	1,053.0000	9.688	0	0	0
20/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,165.0000	1,055.0000	(9.442)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	575.0000	650.0000	13.043	0	0	0
20/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	359.0000	317.0000	(11.699)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,344.0000	2,462.0000	5.034	0	0	0
20/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	116.0000	141.0000	21.552	0	0	0
20/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	524.0000	464.0000	(11.450)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	633.0000	558.0000	(11.848)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	28,101
20/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,800.0000	3,665.0000	(3.553)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	960.0000	1,053.0000	9.688	0	0	0
20/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,684.0000	5,815.0000	2.305	0	0	0
20/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,362.0000	1,467.0000	7.709	0	0	0
20/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	336.0000	296.0000	(11.905)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,344.0000	2,462.0000	5.034	0	0	0
20/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,064.0000	4,192.0000	3.150	0	0	0
20/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,764.0000	2,886.0000	4.414	0	0	0
20/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,097.0000	3,221.0000	4.004	0	0	0
20/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,239.0000	5,370.0000	2.500	0	0	0
20/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,664.0000	1,775.0000	6.671	0	0	0
20/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,699.0000	4,829.0000	2.767	0	0	0
20/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	683.0000	604.0000	(11.567)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,016.0000	4,144.0000	3.187	0	0	0
20/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	286.0000	253.0000	(11.538)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,977.0000	2,093.0000	5.867	0	0	0
20/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	128.0000	113.0000	(11.719)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	212.0000	188.0000	(11.321)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	176.0000	157.0000	(10.795)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	848.0000	937.0000	10.495	0	0	0
20/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	735.0000	653.0000	(11.156)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,016.0000	915.0000	(9.941)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,150.0000	4,014.0000	(3.277)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,237.0000	1,339.0000	8.246	0	0	0
20/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,977.0000	2,093.0000	5.867	0	0	0
20/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,675.0000	3,802.0000	3.456	0	0	0
20/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	167.0000	202.0000	20.958	0	0	0
20/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,247.0000	1,129.0000	(9.463)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,509.0000	2,373.0000	(5.420)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,017.0000	1,885.0000	(6.544)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	408.0000	467.0000	14.461	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,895.0000	5,025.0000	2.656	0	0	0
20/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,576.0000	1,686.0000	6.980	0	0	0
20/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,551.0000	1,425.0000	(8.124)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	253.0000	297.0000	17.391	0	0	0
20/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
20/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,578.0000	3,705.0000	3.549	0	0	0
20/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	225.0000	199.0000	(11.556)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,164.0000	2,028.0000	(6.285)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	293.0000	342.0000	16.724	0	0	0
20/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,125.0000	1,019.0000	(9.422)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,529.0000	2,650.0000	4.784	0	0	0
20/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	105.0000	93.0000	(11.429)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,162.0000	4,290.0000	3.075	0	0	0
20/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	98.0000	116.0000	18.367	0	0	0
20/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	792.0000	705.0000	(10.985)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	126.0000	155.0000	23.016	0	0	0
20/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,337.0000	3,462.0000	3.746	0	0	0
20/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,436.0000	2,556.0000	4.926	0	0	0
20/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	277.0000	245.0000	(11.552)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
20/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,780.0000	1,651.0000	(7.247)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
20/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	238.0000	211.0000	(11.345)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	176.0000	157.0000	(10.795)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,708.0000	1,820.0000	6.557	0	0	0
20/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,687.0000	1,559.0000	(7.587)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
20/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	434.0000	494.0000	13.825	0	0	0
20/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,874.0000	1,744.0000	(6.937)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,886.0000	2,001.0000	6.098	0	0	0
20/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,772.0000	3,900.0000	3.393	0	0	0
20/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,402.0000	3,267.0000	(3.968)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,576.0000	2,697.0000	4.697	0	0	0
20/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	167.0000	148.0000	(11.377)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,144.0000	3,269.0000	3.976	0	0	0
20/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,657.0000	2,522.0000	(5.081)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,797.0000	4,927.0000	2.710	0	0	0
20/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,490.0000	1,598.0000	7.248	0	0	0
20/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,068.0000	2,185.0000	5.658	0	0	0
20/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,832.0000	5,964.0000	2.263	0	0	0
20/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,289.0000	5,420.0000	2.477	0	0	0
20/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,278.0000	1,382.0000	8.138	0	0	0
20/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,410.0000	2,275.0000	(5.602)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,050.0000	3,914.0000	(3.358)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,552.0000	4,681.0000	2.834	0	0	0
20/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	314.0000	365.0000	16.242	0	0	0
20/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
20/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,821.0000	3,949.0000	3.350	0	0	0
20/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,751.0000	3,615.0000	(3.626)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	30.0000	27.0000	(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
20/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,486.0000	5,617.0000	2.388	0	0	0
20/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,206.0000	2,323.0000	5.304	0	0	0
20/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	763.0000	678.0000	(11.140)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,153.0000	3,018.0000	(4.282)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	234.0000	276.0000	17.949	0	0	0
20/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,262.0000	2,127.0000	(5.968)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,252.0000	2,369.0000	5.195	0	0	0
20/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,906.0000	3,029.0000	4.233	0	0	0
20/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,650.0000	4,779.0000	2.774	0	0	0
20/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	883.0000	790.0000	(10.532)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	139.0000	122.0000	(12.230)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,337.0000	3,462.0000	3.746	0	0	0
20/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	153.0000	185.0000	20.915	0	0	0
20/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,918.0000	4,046.0000	3.267	0	0	0
20/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,066.0000	1,932.0000	(6.486)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,850.0000	3,715.0000	(3.506)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,320.0000	1,424.0000	7.879	0	0	0
20/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,390.0000	2,509.0000	4.979	0	0	0
20/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,620.0000	1,730.0000	6.790	0	0	0
20/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,054.0000	2,919.0000	(4.420)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,114.0000	2,231.0000	5.535	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,042.0000	5,173.0000	2.598	0	0	0
20/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,921.0000	1,790.0000	(6.819)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,308.0000	4,436.0000	2.971	0	0	0
20/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,855.0000	2,720.0000	(4.729)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,240.0000	3,366.0000	3.889	0	0	0
20/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,993.0000	5,124.0000	2.624	0	0	0
20/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,905.0000	2,770.0000	(4.647)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,332.0000	1,211.0000	(9.084)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,601.0000	3,466.0000	(3.749)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,237.0000	1,339.0000	8.246	0	0	0
20/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,670.0000	2,791.0000	4.532	0	0	0
20/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,160.0000	2,277.0000	5.417	0	0	0
20/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	199.0000	237.0000	19.095	0	0	0
20/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
20/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,881.0000	6,013.0000	2.245	0	0	0
20/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,717.0000	2,839.0000	4.490	0	0	0
20/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,076.0000	1,174.0000	9.108	0	0	0
20/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,249.0000	4,114.0000	(3.177)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,608.0000	2,472.0000	(5.215)	0	0	0
20/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	269.0000	238.0000	(11.524)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,886.0000	2,001.0000	6.098	0	0	0
20/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	70.0000	62.0000	(11.429)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,462.0000	1,338.0000	(8.482)	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
20/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	337.0000	389.0000	15.430	0	0	0
20/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,052.0000	949.0000	(9.791)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,501.0000	3,366.0000	(3.856)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,641.0000	1,514.0000	(7.739)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,670.0000	2,791.0000	4.532	0	0	0
20/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	183.0000	219.0000	19.672	0	0	0
20/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	83.0000	98.0000	18.072	0	0	0
20/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	63.0000	75.0000	19.048	0	0	0
20/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
20/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,000.0000	3,865.0000	(3.375)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,859.0000	2,982.0000	4.302	0	0	0
20/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,259.0000	4,388.0000	3.029	0	0	0
20/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	982.0000	883.0000	(10.081)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	852.0000	761.0000	(10.681)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	110.0000	97.0000	(11.818)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,160.0000	2,277.0000	5.417	0	0	0
20/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,190.0000	5,321.0000	2.524	0	0	0
20/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	948.0000	851.0000	(10.232)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,900.0000	3,765.0000	(3.462)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,277.0000	6,409.0000	2.103	0	0	0
20/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
20/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,004.0000	2,869.0000	(4.494)	0	0	0
20/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
20/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
20/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,483.0000	2,603.0000	4.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,869.0000	3,998.0000	3.334	0	0	0
20/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,765.0000	7,899.0000	1.726	0	0	0
20/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,213.0000	2,078.0000	(6.100)	0	0	0
20/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,092.0000	5,222.0000	2.553	0	0	0
20/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,262.0000	8,396.0000	1.622	0	0	0
20/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,980.0000	6,112.0000	2.207	0	0	0
20/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,782.0000	5,914.0000	2.283	0	0	0
20/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	139.0000	170.0000	22.302	0	0	0
20/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,811.0000	2,934.0000	4.376	0	0	0
20/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,404.0000	1,510.0000	7.550	0	0	0
20/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,064.0000	4,192.0000	3.150	0	0	0
20/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,129.0000	6,261.0000	2.154	0	0	0
20/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,088.0000	983.0000	(9.651)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,815.0000	7,949.0000	1.715	0	0	0
20/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,288.0000	3,414.0000	3.832	0	0	0
20/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	253.0000	224.0000	(11.462)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,113.0000	8,247.0000	1.652	0	0	0
20/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,756.0000	2,621.0000	(4.898)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,326.0000	6,459.0000	2.102	0	0	0
20/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,716.0000	7,849.0000	1.724	0	0	0
20/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,707.0000	2,571.0000	(5.024)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,352.0000	3,217.0000	(4.027)	0	0	0
20/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,289.0000	1,170.0000	(9.232)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	4,100.0000	3,964.0000	(3.317)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,141.0000	5,272.0000	2.548	0	0	0
20/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	286.0000	253.0000	(11.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,312.0000	8,446.0000	1.612	0	0	0
20/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,733.0000	5,865.0000	2.302	0	0	0
20/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,030.0000	6,162.0000	2.189	0	0	0
20/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,865.0000	7,998.0000	1.691	0	0	0
20/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
20/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,634.0000	5,766.0000	2.343	0	0	0
20/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,227.0000	6,360.0000	2.136	0	0	0
20/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,651.0000	3,516.0000	(3.698)	0	0	0
20/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	776.0000	862.0000	11.082	0	0	0
20/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,950.0000	3,815.0000	(3.418)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,299.0000	4,164.0000	(3.140)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	425.0000	375.0000	(11.765)	0	0	0
20/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,213.0000	8,346.0000	1.619	0	0	0
20/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,014.0000	8,147.0000	1.660	0	0	0
20/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,964.0000	8,098.0000	1.683	0	0	0
20/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,349.0000	4,214.0000	(3.104)	0	0	0
20/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,955.0000	2,819.0000	(4.602)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,199.0000	4,064.0000	(3.215)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
20/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,361.0000	2,225.0000	(5.760)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	3,103.0000	2,968.0000	(4.351)	0	0	0
20/08/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	90.0000	107.0000	18.889	0	0	0
20/08/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	2,115.0000	1,980.0000	(6.383)	0	0	0
20/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,064.0000	8,197.0000	1.649	0	0	0
20/08/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,418.0000	1,295.0000	(8.674)	0	0	0
20/08/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	107.0000	128.0000	19.626	0	0	0
20/08/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,079.0000	6,211.0000	2.171	0	0	0
20/08/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,701.0000	3,565.0000	(3.675)	0	0	0
20/08/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	1,206.0000	1,092.0000	(9.453)	0	0	0
20/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
20/08/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
20/08/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,666.0000	7,799.0000	1.735	0	0	0
20/08/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,578.0000	3,705.0000	3.549	0	0	0
20/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	69.0000	82.0000	18.841	0	0	0
20/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
20/08/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,748.0000	4,878.0000	2.738	0	0	0
20/08/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	5,931.0000	6,063.0000	2.226	0	0	0
20/08/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,806.0000	2,671.0000	(4.811)	0	0	0
20/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/08/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	7,915.0000	8,048.0000	1.680	0	0	0
20/08/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
20/08/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
20/08/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,827.0000	1,697.0000	(7.115)	0	0	0
20/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
20/08/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,178.0000	6,310.0000	2.137	0	0	0
20/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
20/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,163.0000	8,296.0000	1.629	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14			Currency Future	8.4765	8.3390	(1.622)	0.0000	0.0000	360
20/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,327.0000	1,425.0000	7.385	0	0	0
20/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	484.0000	436.0000	(9.917)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	431.0000	487.0000	12.993	0	0	0
20/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	325.0000	293.0000	(9.846)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	310.0000	281.0000	(9.355)	0	0	0
20/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,977.0000	4,839.0000	(2.773)	0	0	0
20/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
20/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	656.0000	592.0000	(9.756)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	525.0000	473.0000	(9.905)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,403.0000	2,518.0000	4.786	0	0	0
20/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
20/08/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	619.0000	688.0000	11.147	0	0	0
20/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	404.0000	364.0000	(9.901)	0	0	2,738
20/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	507.0000	569.0000	12.229	0	0	0
20/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	948.0000	1,034.0000	9.072	0	0	0
20/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	229.0000	207.0000	(9.607)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,578.0000	1,456.0000	(7.731)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	695.0000	627.0000	(9.784)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	776.0000	855.0000	10.180	0	0	0
20/08/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,313.0000	2,427.0000	4.929	0	0	0
20/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	101.0000	117.0000	15.842	0	0	0
20/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	679.0000	753.0000	10.898	0	0	0
20/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	784.0000	708.0000	(9.694)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	404.0000	364.0000	(9.901)	0	0	26,596
20/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	239.0000	216.0000	(9.623)	0	0	0
20/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,498.0000	2,363.0000	(5.404)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	241.0000	280.0000	16.183	0	0	0
20/08/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,058.0000	1,147.0000	8.412	0	0	0
20/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,327.0000	1,425.0000	7.385	0	0	0
20/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,489.0000	1,591.0000	6.850	0	0	0
20/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,046.0000	3,167.0000	3.972	0	0	0
20/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,353.0000	2,219.0000	(5.695)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	711.0000	787.0000	10.689	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,530.0000	1,633.0000	6.732	0	0	0
20/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,380.0000	4,508.0000	2.922	0	0	0
20/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,996.0000	4,122.0000	3.153	0	0	0
20/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,900.0000	4,026.0000	3.231	0	0	0
20/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,171.0000	1,264.0000	7.942	0	0	0
20/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,294.0000	1,181.0000	(8.733)	0	0	0
20/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,962.0000	5,091.0000	2.600	0	0	0
20/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,453.0000	1,335.0000	(8.121)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	637.0000	576.0000	(9.576)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	447.0000	403.0000	(9.843)	0	0	21,795
20/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,870.0000	1,979.0000	5.829	0	0	0
20/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,224.0000	2,337.0000	5.081	0	0	0
20/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,086.0000	989.0000	(8.932)	0	0	0
20/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	224.0000	203.0000	(9.375)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	497.0000	448.0000	(9.859)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	357.0000	322.0000	(9.804)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	394.0000	355.0000	(9.898)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	259.0000	300.0000	15.830	0	0	0
20/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	152.0000	138.0000	(9.211)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,118.0000	1,019.0000	(8.855)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	648.0000	721.0000	11.265	0	0	0
20/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	994.0000	903.0000	(9.155)	0	0	21,795
20/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	586.0000	529.0000	(9.727)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	843.0000	925.0000	9.727	0	0	0
20/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	278.0000	252.0000	(9.353)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,134.0000	2,247.0000	5.295	0	0	0
20/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,660.0000	3,785.0000	3.415	0	0	0
20/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,375.0000	3,499.0000	3.674	0	0	0
20/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,827.0000	1,935.0000	5.911	0	0	0
20/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	318.0000	364.0000	14.465	0	0	0
20/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	570.0000	514.0000	(9.825)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,001.0000	2,113.0000	5.597	0	0	0
20/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	414.0000	373.0000	(9.903)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	303.0000	274.0000	(9.571)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	761.0000	687.0000	(9.724)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	394.0000	355.0000	(9.898)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
20/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,622.0000	4,750.0000	2.769	0	0	0
20/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,332.0000	4,460.0000	2.955	0	0	0
20/08/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,804.0000	3,930.0000	3.312	0	0	0
20/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	375.0000	338.0000	(9.867)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,367.0000	1,466.0000	7.242	0	0	0
20/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,209.0000	1,304.0000	7.858	0	0	0
20/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	620.0000	559.0000	(9.839)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	738.0000	666.0000	(9.756)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	808.0000	730.0000	(9.653)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,288.0000	1,384.0000	7.453	0	0	0
20/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,020.0000	1,890.0000	(6.436)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	743.0000	820.0000	10.363	0	0	0
20/08/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	562.0000	627.0000	11.566	0	0	0
20/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	534.0000	598.0000	11.985	0	0	0
20/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,021.0000	1,109.0000	8.619	0	0	0
20/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
20/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	29,334
20/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	481.0000	541.0000	12.474	0	0	0
20/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	809.0000	890.0000	10.012	0	0	0
20/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	261.0000	236.0000	(9.579)	0	0	0
20/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,072.0000	7,204.0000	1.867	0	0	0
20/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	716.0000	646.0000	(9.777)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,870.0000	1,979.0000	5.829	0	0	0
20/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,483.0000	3,345.0000	(3.962)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	297.0000	268.0000	(9.764)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	198.0000	179.0000	(9.596)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,383.0000	3,246.0000	(4.050)	0	0	0
20/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	80.0000	72.0000	(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
20/08/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,727.0000	4,589.0000	(2.919)	0	0	0
20/08/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,448.0000	1,549.0000	6.975	0	0	0
20/08/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,794.0000	1,668.0000	(7.023)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	375.0000	338.0000	(9.867)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,205.0000	5,335.0000	2.498	0	0	0
20/08/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	554.0000	500.0000	(9.747)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	459.0000	414.0000	(9.804)	0	0	21,978
20/08/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
20/08/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,721.0000	2,840.0000	4.373	0	0	0
20/08/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	436.0000	393.0000	(9.862)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,281.0000	3,403.0000	3.718	0	0	0
20/08/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,133.0000	1,225.0000	8.120	0	0	0
20/08/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	857.0000	776.0000	(9.452)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,234.0000	3,098.0000	(4.205)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,140.0000	4,267.0000	3.068	0	0	0
20/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,448.0000	1,549.0000	6.975	0	0	0
20/08/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	675.0000	610.0000	(9.630)	0	0	0
20/08/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	878.0000	961.0000	9.453	0	0	0
20/08/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,095.0000	1,186.0000	8.311	0	0	0
20/08/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	366.0000	330.0000	(9.836)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	68.0000	79.0000	16.176	0	0	0
20/08/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,517.0000	3,642.0000	3.554	0	0	0
20/08/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,303.0000	5,433.0000	2.451	0	0	0
20/08/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	603.0000	544.0000	(9.784)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	471.0000	425.0000	(9.766)	0	0	0
20/08/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,597.0000	5,727.0000	2.323	0	0	0
20/08/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,448.0000	2,564.0000	4.739	0	0	0
20/08/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	169.0000	153.0000	(9.467)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	340.0000	307.0000	(9.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	179.0000	162.0000	(9.497)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,328.0000	3,451.0000	3.696	0	0	0
20/08/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	425.0000	383.0000	(9.882)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,707.0000	1,582.0000	(7.323)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	157.0000	142.0000	(9.554)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
20/08/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,318.0000	7,452.0000	1.831	0	0	0
20/08/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	80.0000	93.0000	16.250	0	0	0
20/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,358.0000	2,473.0000	4.877	0	0	0
20/08/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,284.0000	4,411.0000	2.965	0	0	0
20/08/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	194.0000	175.0000	(9.794)	0	0	0
20/08/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,305.0000	2,171.0000	(5.813)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	234.0000	212.0000	(9.402)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
20/08/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,248.0000	1,344.0000	7.692	0	0	0
20/08/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,842.0000	5,973.0000	2.242	0	0	0
20/08/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	135.0000	122.0000	(9.630)	0	0	0
20/08/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	339.0000	387.0000	14.159	0	0	0
20/08/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,254.0000	5,384.0000	2.474	0	0	0
20/08/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,929.0000	1,800.0000	(6.687)	0	0	0
20/08/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	297.0000	342.0000	15.152	0	0	0
20/08/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,953.0000	3,073.0000	4.064	0	0	0
20/08/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,681.0000	3,544.0000	(3.722)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,284.0000	3,147.0000	(4.172)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,402.0000	2,267.0000	(5.620)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	154.0000	140.0000	(9.091)	0	0	0
20/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	590.0000	657.0000	11.356	0	0	0
20/08/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
20/08/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,024.0000	931.0000	(9.082)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
20/08/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	29.0000	32.0000	10.345	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
20/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	127.0000	146.0000	14.961	0	0	0
20/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,179.0000	2,292.0000	5.186	0	0	0
20/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	190.0000	172.0000	(9.474)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,693.0000	2,557.0000	(5.050)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,494.0000	1,375.0000	(7.965)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	256.0000	231.0000	(9.766)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,413.0000	1,296.0000	(8.280)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	118.0000	136.0000	15.254	0	0	0
20/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
20/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	132.0000	120.0000	(9.091)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,914.0000	2,024.0000	5.747	0	0	0
20/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,644.0000	2,509.0000	(5.106)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	183.0000	165.0000	(9.836)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,373.0000	1,257.0000	(8.449)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	163.0000	148.0000	(9.202)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,813.0000	2,933.0000	4.266	0	0	0
20/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,980.0000	3,843.0000	(3.442)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,816.0000	4,945.0000	2.679	0	0	0
20/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	456.0000	514.0000	12.719	0	0	0
20/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	146.0000	168.0000	15.068	0	0	0
20/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,880.0000	3,743.0000	(3.531)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,572.0000	1,676.0000	6.616	0	0	0
20/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	266.0000	241.0000	(9.398)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,179.0000	4,041.0000	(3.302)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,632.0000	3,494.0000	(3.800)	0	0	0
20/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	92.0000	84.0000	(8.696)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	832.0000	753.0000	(9.495)	0	0	0
20/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	87.0000	101.0000	16.092	0	0	0
20/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	207.0000	242.0000	16.908	0	0	0
20/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,906.0000	3,026.0000	4.129	0	0	0
20/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,663.0000	1,540.0000	(7.396)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	348.0000	315.0000	(9.483)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	325.0000	293.0000	(9.846)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	278.0000	321.0000	15.468	0	0	0
20/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,209.0000	2,075.0000	(6.066)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	136.0000	157.0000	15.441	0	0	0
20/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,257.0000	2,123.0000	(5.937)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
20/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,698.0000	1,804.0000	6.243	0	0	0
20/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,054.0000	960.0000	(8.918)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
20/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,184.0000	1,081.0000	(8.699)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,595.0000	2,460.0000	(5.202)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	511.0000	461.0000	(9.785)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	297.0000	268.0000	(9.764)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,185.0000	3,048.0000	(4.301)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,987.0000	2,851.0000	(4.553)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
20/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,620.0000	1,498.0000	(7.531)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	539.0000	486.0000	(9.833)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,656.0000	1,761.0000	6.341	0	0	0
20/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
20/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
20/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,228.0000	4,091.0000	(3.240)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,186.0000	3,309.0000	3.861	0	0	0
20/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,756.0000	3,881.0000	3.328	0	0	0
20/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,090.0000	2,202.0000	5.359	0	0	0
20/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	94.0000	109.0000	15.957	0	0	0
20/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,108.0000	5,237.0000	2.525	0	0	0
20/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,614.0000	1,718.0000	6.444	0	0	0
20/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,188.0000	4,315.0000	3.032	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	383.0000	436.0000	13.838	0	0	0
20/08/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,582.0000	3,445.0000	(3.825)	0	0	0
20/08/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	913.0000	997.0000	9.200	0	0	0
20/08/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	384.0000	347.0000	(9.635)	0	0	0
20/08/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	910.0000	825.0000	(9.341)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,093.0000	3,214.0000	3.912	0	0	0
20/08/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	166.0000	150.0000	(9.639)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,408.0000	1,508.0000	7.102	0	0	0
20/08/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	250.0000	226.0000	(9.600)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,852.0000	3,978.0000	3.271	0	0	0
20/08/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,547.0000	2,412.0000	(5.300)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,010.0000	5,140.0000	2.595	0	0	0
20/08/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,044.0000	4,171.0000	3.140	0	0	0
20/08/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,750.0000	1,625.0000	(7.143)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,532.0000	3,395.0000	(3.879)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,088.0000	6,219.0000	2.152	0	0	0
20/08/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	141.0000	128.0000	(9.220)	0	0	21,978
20/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	256.0000	231.0000	(9.766)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	176.0000	159.0000	(9.659)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/08/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,186.0000	6,317.0000	2.118	0	0	0
20/08/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,957.0000	2,068.0000	5.672	0	0	0
20/08/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	4,030.0000	3,892.0000	(3.424)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,784.0000	1,892.0000	6.054	0	0	0
20/08/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
20/08/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,670.0000	4,799.0000	2.762	0	0	0
20/08/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,233.0000	3,356.0000	3.805	0	0	0
20/08/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	7,813.0000	7,947.0000	1.715	0	0	0
20/08/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,011.0000	8,144.0000	1.660	0	0	0
20/08/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,334.0000	3,197.0000	(4.109)	0	0	0
20/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	317.0000	287.0000	(9.464)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,938.0000	2,802.0000	(4.629)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,565.0000	3,689.0000	3.478	0	0	0
20/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,741.0000	1,848.0000	6.146	0	0	0
20/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,708.0000	3,833.0000	3.371	0	0	0
20/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	290.0000	263.0000	(9.310)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,092.0000	4,219.0000	3.104	0	0	0
20/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
20/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
20/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,139.0000	3,261.0000	3.887	0	0	0
20/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,137.0000	6,268.0000	2.135	0	0	0
20/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,974.0000	1,845.0000	(6.535)	0	0	0
20/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,039.0000	6,170.0000	2.169	0	0	0
20/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,741.0000	1,848.0000	6.146	0	0	0
20/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	266.0000	241.0000	(9.398)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,332.0000	4,460.0000	2.955	0	0	0
20/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	48.0000	56.0000	16.667	0	0	0
20/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	317.0000	287.0000	(9.464)	0	0	0
20/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0
20/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
20/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,059.0000	5,189.0000	2.570	0	0	0
20/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,930.0000	3,793.0000	(3.486)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,538.0000	2,655.0000	4.610	0	0	0
20/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	284.0000	257.0000	(9.507)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	192.0000	225.0000	17.188	0	0	0
20/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,656.0000	1,761.0000	6.341	0	0	0
20/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	261.0000	236.0000	(9.579)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,448.0000	2,564.0000	4.739	0	0	0
20/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	224.0000	261.0000	16.518	0	0	0
20/08/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,179.0000	2,292.0000	5.186	0	0	0
20/08/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,698.0000	1,804.0000	6.243	0	0	0
20/08/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	1,333.0000	1,219.0000	(8.552)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,284.0000	6,415.0000	2.085	0	0	0
20/08/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	220.0000	198.0000	(10.000)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
20/08/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,150.0000	1,050.0000	(8.696)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,382.0000	6,514.0000	2.068	0	0	0
20/08/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	407.0000	461.0000	13.268	0	0	0
20/08/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	310.0000	281.0000	(9.355)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
20/08/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,257.0000	8,391.0000	1.623	0	0	0
20/08/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	215.0000	194.0000	(9.767)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	2,066.0000	1,936.0000	(6.292)	0	0	0
20/08/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,784.0000	1,892.0000	6.054	0	0	0
20/08/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,781.0000	3,644.0000	(3.623)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	3,135.0000	2,999.0000	(4.338)	0	0	0
20/08/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	1,218.0000	1,114.0000	(8.539)	0	0	0
20/08/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	883.0000	800.0000	(9.400)	0	0	0
20/08/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	272.0000	246.0000	(9.559)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,948.0000	4,074.0000	3.191	0	0	0
20/08/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	4,278.0000	4,141.0000	(3.202)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
20/08/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,046.0000	2,157.0000	5.425	0	0	0
20/08/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,284.0000	6,415.0000	2.085	0	0	0
20/08/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	937.0000	850.0000	(9.285)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,129.0000	3,992.0000	(3.318)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,134.0000	2,247.0000	5.295	0	0	0
20/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,999.0000	3,120.0000	4.035	0	0	0
20/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	224.0000	203.0000	(9.375)	0	0	0
20/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
20/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,090.0000	2,202.0000	5.359	0	0	0
20/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
20/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,493.0000	2,609.0000	4.653	0	0	0
20/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,839.0000	1,712.0000	(6.906)	0	0	0
20/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	984.0000	1,072.0000	8.943	0	0	0
20/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,036.0000	2,900.0000	(4.480)	0	0	0
20/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,367.0000	1,466.0000	7.242	0	0	0
20/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,791.0000	2,655.0000	(4.873)	0	0	0
20/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,268.0000	2,382.0000	5.026	0	0	0
20/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,793.0000	5,924.0000	2.261	0	0	0
20/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,913.0000	5,042.0000	2.626	0	0	0
20/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
20/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
20/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,764.0000	7,897.0000	1.713	0	0	0
20/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	361.0000	411.0000	13.850	0	0	0
20/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,307.0000	8,440.0000	1.601	0	0	0
20/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,719.0000	4,847.0000	2.712	0	0	0
20/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,742.0000	2,606.0000	(4.960)	0	0	0
20/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
20/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	965.0000	876.0000	(9.223)	0	0	0
20/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,731.0000	3,594.0000	(3.672)	0	0	0
20/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
20/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,061.0000	8,194.0000	1.650	0	0	0
20/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	245.0000	221.0000	(9.796)	0	0	0
20/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
20/08/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,429.0000	4,556.0000	2.867	0	0	0
20/08/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
20/08/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	157.0000	180.0000	14.650	0	0	0
20/08/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,159.0000	8,292.0000	1.630	0	0	0
20/08/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,356.0000	8,490.0000	1.604	0	0	0
20/08/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,161.0000	2,028.0000	(6.155)	0	0	0
20/08/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	7,912.0000	8,046.0000	1.694	0	0	0
20/08/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,889.0000	2,753.0000	(4.708)	0	0	0
20/08/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	7,863.0000	7,996.0000	1.691	0	0	0
20/08/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	5,940.0000	6,072.0000	2.222	0	0	0
20/08/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	5,891.0000	6,022.0000	2.224	0	0	0
20/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,236.0000	4,363.0000	2.998	0	0	0
20/08/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
20/08/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
20/08/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	113.0000	102.0000	(9.735)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,884.0000	1,756.0000	(6.794)	0	0	0
20/08/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
20/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,840.0000	2,704.0000	(4.789)	0	0	0
20/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,110.0000	8,243.0000	1.640	0	0	0
20/08/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,333.0000	6,465.0000	2.084	0	0	0
20/08/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	5,744.0000	5,875.0000	2.281	0	0	0
20/08/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
20/08/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	57.0000	67.0000	17.544	0	0	0
20/08/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,714.0000	7,848.0000	1.737	0	0	0
20/08/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,860.0000	2,979.0000	4.161	0	0	0
20/08/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
20/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,767.0000	4,896.0000	2.706	0	0	0
20/08/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0

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20/08/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,830.0000	3,693.0000	(3.577)	0	0	0
20/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,328.0000	4,191.0000	(3.165)	0	0	0
20/08/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,767.0000	2,886.0000	4.301	0	0	0
20/08/2009	£ / R	2009/09/14			Currency Future	13.3398	13.1070	(1.745)	13.1300	13.1300	26,585
20/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,011.0000	8,243.0000	2.896	0	0	0
20/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,340.0000	4,107.0000	(5.369)	0	0	0
20/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,211.0000	6,444.0000	3.751	0	0	0
20/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,061.0000	6,294.0000	3.844	0	0	0
20/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,191.0000	2,959.0000	(7.270)	0	0	0
20/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,161.0000	8,393.0000	2.843	0	0	0
20/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	47.0000	73.0000	55.319	0	0	0
20/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	209.0000	297.0000	42.105	0	0	0
20/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	521.0000	335.0000	(35.701)	0	0	0
20/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	22.0000	33.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,812.0000	6,044.0000	3.992	0	0	0
20/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,211.0000	8,443.0000	2.825	0	0	0
20/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	131.0000	178.0000	35.878	0	0	0
20/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,661.0000	7,893.0000	3.028	0	0	0
20/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	348.0000	204.0000	(41.379)	0	0	0
20/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,014.0000	4,246.0000	5.780	0	0	0
20/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,196.0000	1,966.0000	(10.474)	0	0	0
20/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,790.0000	3,557.0000	(6.148)	0	0	0
20/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	719.0000	521.0000	(27.538)	0	0	0
20/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	348.0000	204.0000	(41.379)	0	0	0
20/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,444.0000	2,213.0000	(9.452)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,345.0000	2,114.0000	(9.851)	0	0	0
20/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	80.0000	114.0000	42.500	0	0	0
20/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,440.0000	3,207.0000	(6.773)	0	0	0
20/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
20/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,814.0000	4,046.0000	6.083	0	0	0
20/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,563.0000	4,795.0000	5.084	0	0	0
20/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,362.0000	1,140.0000	(16.300)	0	0	0
20/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,761.0000	7,993.0000	2.989	0	0	0
20/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,811.0000	8,043.0000	2.970	0	0	0
20/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	318.0000	188.0000	(40.881)	0	0	0
20/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,213.0000	4,445.0000	5.507	0	0	0
20/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	144.0000	195.0000	35.417	0	0	0
20/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,793.0000	2,560.0000	(8.342)	0	0	0
20/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	484.0000	302.0000	(37.603)	0	0	0
20/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,341.0000	3,108.0000	(6.974)	0	0	0
20/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,801.0000	1,573.0000	(12.660)	0	0	0
20/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	719.0000	521.0000	(27.538)	0	0	0
20/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,665.0000	3,896.0000	6.303	0	0	0
20/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	559.0000	370.0000	(33.810)	0	0	0
20/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
20/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,940.0000	5,707.0000	(3.923)	0	0	0
20/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	52.0000	80.0000	53.846	0	0	0
20/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	119.0000	163.0000	36.975	0	0	0
20/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	892.0000	687.0000	(22.982)	0	0	0
20/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,042.0000	2,809.0000	(7.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	119.0000	163.0000	36.975	0	0	0
20/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	158.0000	213.0000	34.810	0	0	0
20/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,662.0000	5,894.0000	4.097	0	0	0
20/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	476.0000	645.0000	35.504	0	0	0
20/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	228.0000	331.0000	45.175	0	0	0
20/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,311.0000	6,544.0000	3.692	0	0	0
20/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	166.0000	102.0000	(38.554)	0	0	0
20/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	80.0000	114.0000	42.500	0	0	0
20/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,040.0000	3,807.0000	(5.767)	0	0	0
20/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	448.0000	270.0000	(39.732)	0	0	0
20/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	476.0000	645.0000	35.504	0	0	0
20/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
20/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	559.0000	370.0000	(33.810)	0	0	0
20/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,048.0000	1,818.0000	(11.230)	0	0	0
20/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,690.0000	5,457.0000	(4.095)	0	0	0
20/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
20/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,068.0000	3,299.0000	7.529	0	0	0
20/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	403.0000	561.0000	39.206	0	0	0
20/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,474.0000	2,703.0000	9.256	0	0	0
20/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,163.0000	4,396.0000	5.597	0	0	0
20/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,179.0000	2,407.0000	10.464	0	0	0
20/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	414.0000	240.0000	(42.029)	0	0	0
20/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,761.0000	6,994.0000	3.446	0	0	0
20/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	414.0000	240.0000	(42.029)	0	0	0
20/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	224.0000	137.0000	(38.839)	0	0	0
20/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	60.0000	40.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	334.0000	480.0000	43.713	0	0	0
20/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,120.0000	1,333.0000	19.018	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,075.0000	863.0000	(19.721)	0	0	0
20/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	209.0000	297.0000	42.105	0	0	0
20/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,246.0000	2,015.0000	(10.285)	0	0	0
20/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,161.0000	6,394.0000	3.782	0	0	0
20/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
20/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	60.0000	40.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,261.0000	8,493.0000	2.808	0	0	0
20/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,840.0000	3,607.0000	(6.068)	0	0	0
20/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	38.0000	61.0000	60.526	0	0	0
20/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,120.0000	1,333.0000	19.018	0	0	0
20/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	174.0000	233.0000	33.908	0	0	0
20/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,740.0000	3,507.0000	(6.230)	0	0	0
20/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	289.0000	173.0000	(40.138)	0	0	0
20/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,261.0000	6,494.0000	3.721	0	0	0
20/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,843.0000	2,610.0000	(8.196)	0	0	0
20/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	35.0000	56.0000	60.000	0	0	0
20/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,011.0000	6,244.0000	3.876	0	0	0
20/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,762.0000	5,994.0000	4.026	0	0	0
20/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	174.0000	233.0000	33.908	0	0	0
20/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,743.0000	2,510.0000	(8.494)	0	0	0
20/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	25.0000	39.0000	56.000	0	0	0
20/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
20/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	27.0000	43.0000	59.259	0	0	0
20/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	937.0000	730.0000	(22.092)	0	0	0
20/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,565.0000	3,797.0000	6.508	0	0	0
20/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,265.0000	1,046.0000	(17.312)	0	0	0
20/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	368.0000	520.0000	41.304	0	0	0
20/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,752.0000	1,524.0000	(13.014)	0	0	0
20/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	261.0000	160.0000	(38.697)	0	0	0
20/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	58.0000	87.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,671.0000	2,901.0000	8.611	0	0	0
20/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	804.0000	602.0000	(25.124)	0	0	0
20/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	208.0000	127.0000	(38.942)	0	0	0
20/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
20/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,316.0000	3,548.0000	6.996	0	0	0
20/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	88.0000	125.0000	42.045	0	0	0
20/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	116.0000	72.0000	(37.931)	0	0	0
20/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	598.0000	406.0000	(32.107)	0	0	0
20/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	98.0000	136.0000	38.776	0	0	0
20/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	762.0000	561.0000	(26.378)	0	0	0
20/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,770.0000	3,000.0000	8.303	0	0	0
20/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,562.0000	5,794.0000	4.171	0	0	0
20/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,217.0000	1,000.0000	(17.831)	0	0	0
20/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	108.0000	149.0000	37.963	0	0	0
20/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	72.0000	104.0000	44.444	0	0	0
20/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,740.0000	1,966.0000	12.989	0	0	0
20/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,262.0000	5,495.0000	4.428	0	0	0
20/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	82.0000	53.0000	(35.366)	0	0	0
20/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,812.0000	5,045.0000	4.842	0	0	0
20/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,440.0000	4,207.0000	(5.248)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	637.0000	443.0000	(30.455)	0	0	0
20/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
20/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,561.0000	7,793.0000	3.068	0	0	0
20/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	65.0000	95.0000	46.154	0	0	0
20/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	179.0000	109.0000	(39.106)	0	0	0
20/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,263.0000	4,495.0000	5.442	0	0	0
20/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,693.0000	2,461.0000	(8.615)	0	0	0
20/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	302.0000	441.0000	46.026	0	0	0
20/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	848.0000	644.0000	(24.057)	0	0	0
20/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	1,028.0000	818.0000	(20.428)	0	0	0
20/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,572.0000	2,802.0000	8.942	0	0	0
20/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,764.0000	3,996.0000	6.164	0	0	0
20/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	893.0000	1,096.0000	22.732	0	0	0
20/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	439.0000	602.0000	37.130	0	0	0
20/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,190.0000	3,957.0000	(5.561)	0	0	0
20/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	676.0000	865.0000	27.959	0	0	0
20/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,240.0000	5,007.0000	(4.447)	0	0	0
20/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,968.0000	3,199.0000	7.783	0	0	0
20/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	271.0000	403.0000	48.708	0	0	0
20/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	678.0000	482.0000	(28.909)	0	0	0
20/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,458.0000	1,235.0000	(15.295)	0	0	0
20/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
20/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,572.0000	2,802.0000	8.942	0	0	0
20/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,240.0000	4,007.0000	(5.495)	0	0	0
20/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,277.0000	2,505.0000	10.013	0	0	0
20/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,355.0000	1,575.0000	16.236	0	0	0
20/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,690.0000	3,457.0000	(6.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,850.0000	1,622.0000	(12.324)	0	0	0
20/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,260.0000	1,478.0000	17.302	0	0	0
20/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	108.0000	149.0000	37.963	0	0	0
20/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	133.0000	83.0000	(37.594)	0	0	0
20/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,082.0000	2,309.0000	10.903	0	0	0
20/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	19.0000	28.0000	47.368	0	0	0
20/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
20/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
20/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	594.0000	776.0000	30.640	0	0	0
20/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	594.0000	776.0000	30.640	0	0	0
20/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	101.0000	64.0000	(36.634)	0	0	0
20/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,942.0000	2,709.0000	(7.920)	0	0	0
20/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,033.0000	2,259.0000	11.117	0	0	0
20/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,082.0000	2,309.0000	10.903	0	0	0
20/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	261.0000	160.0000	(38.697)	0	0	0
20/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,241.0000	3,008.0000	(7.189)	0	0	0
20/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
20/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
20/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	133.0000	83.0000	(37.594)	0	0	0
20/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	193.0000	118.0000	(38.860)	0	0	0
20/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,961.0000	6,194.0000	3.909	0	0	0
20/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,935.0000	2,161.0000	11.680	0	0	0
20/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
20/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	242.0000	148.0000	(38.843)	0	0	0
20/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,033.0000	2,259.0000	11.117	0	0	0
20/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,308.0000	1,526.0000	16.667	0	0	0
20/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	249.0000	366.0000	46.988	0	0	0
20/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
20/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	124.0000	77.0000	(37.903)	0	0	0
20/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
20/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,277.0000	2,505.0000	10.013	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,474.0000	2,703.0000	9.256	0	0	0
20/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	302.0000	441.0000	46.026	0	0	0
20/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,984.0000	2,210.0000	11.391	0	0	0
20/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	598.0000	406.0000	(32.107)	0	0	0
20/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,984.0000	2,210.0000	11.391	0	0	0
20/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,964.0000	4,196.0000	5.853	0	0	0
20/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
20/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
20/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	191.0000	264.0000	38.220	0	0	0
20/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,311.0000	8,543.0000	2.791	0	0	0
20/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	94.0000	60.0000	(36.170)	0	0	0
20/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	761.0000	957.0000	25.756	0	0	0
20/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,721.0000	2,951.0000	8.453	0	0	0
20/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,375.0000	2,604.0000	9.642	0	0	0
20/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	380.0000	221.0000	(41.842)	0	0	0
20/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	242.0000	148.0000	(38.843)	0	0	0
20/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
20/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,028.0000	1,238.0000	20.428	0	0	0
20/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,228.0000	2,456.0000	10.233	0	0	0
20/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
20/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,313.0000	4,545.0000	5.379	0	0	0
20/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	191.0000	264.0000	38.220	0	0	0
20/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,355.0000	1,575.0000	16.236	0	0	0
20/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	68.0000	45.0000	(33.824)	0	0	0
20/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,425.0000	2,654.0000	9.443	0	0	0
20/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	271.0000	403.0000	48.708	0	0	0
20/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
20/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	634.0000	820.0000	29.338	0	0	0
20/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
20/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,308.0000	1,526.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,992.0000	2,759.0000	(7.787)	0	0	0
20/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,622.0000	2,852.0000	8.772	0	0	0
20/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,740.0000	1,966.0000	12.989	0	0	0
20/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,837.0000	2,064.0000	12.357	0	0	0
20/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	166.0000	102.0000	(38.554)	0	0	0
20/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	380.0000	221.0000	(41.842)	0	0	0
20/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
20/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	68.0000	45.0000	(33.824)	0	0	0
20/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,961.0000	8,193.0000	2.914	0	0	0
20/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
20/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,990.0000	3,757.0000	(5.840)	0	0	0
20/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,523.0000	2,753.0000	9.116	0	0	0
20/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
20/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	804.0000	1,003.0000	24.751	0	0	0
20/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	848.0000	1,049.0000	23.703	0	0	0
20/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,498.0000	1,721.0000	14.887	0	0	0
20/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,450.0000	1,672.0000	15.310	0	0	0
20/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,595.0000	1,819.0000	14.044	0	0	0
20/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
20/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
20/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,260.0000	1,478.0000	17.302	0	0	0
20/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,703.0000	1,476.0000	(13.329)	0	0	0
20/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	154.0000	95.0000	(38.312)	0	0	0
20/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,691.0000	1,917.0000	13.365	0	0	0
20/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,028.0000	1,238.0000	20.428	0	0	0
20/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
20/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,461.0000	7,693.0000	3.110	0	0	0
20/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
20/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	108.0000	68.0000	(37.037)	0	0	0
20/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	515.0000	688.0000	33.592	0	0	0
20/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,643.0000	1,868.0000	13.694	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	718.0000	911.0000	26.880	0	0	0
20/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	439.0000	602.0000	37.130	0	0	0
20/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,403.0000	1,623.0000	15.681	0	0	0
20/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
20/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,130.0000	2,358.0000	10.704	0	0	0
20/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	893.0000	1,096.0000	22.732	0	0	0
20/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	179.0000	109.0000	(39.106)	0	0	0
20/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,498.0000	1,721.0000	14.887	0	0	0
20/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	82.0000	53.0000	(35.366)	0	0	0
20/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	143.0000	88.0000	(38.462)	0	0	0
20/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,886.0000	2,113.0000	12.036	0	0	0
20/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,291.0000	3,058.0000	(7.080)	0	0	0
20/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	124.0000	77.0000	(37.903)	0	0	0
20/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,326.0000	2,555.0000	9.845	0	0	0
20/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	554.0000	731.0000	31.949	0	0	0
20/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,295.0000	2,064.0000	(10.065)	0	0	0
20/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	634.0000	820.0000	29.338	0	0	0
20/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
20/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
20/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
20/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,313.0000	1,093.0000	(16.756)	0	0	0
20/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
20/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	23.0000	36.0000	56.522	0	0	0
20/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,546.0000	1,770.0000	14.489	0	0	0
20/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,074.0000	1,286.0000	19.739	0	0	0
20/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
20/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	4,290.0000	4,057.0000	(5.431)	0	0	0
20/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	64.0000	43.0000	(32.813)	0	0	0
20/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,595.0000	1,819.0000	14.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,998.0000	1,769.0000	(11.461)	0	0	0
20/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,546.0000	1,770.0000	14.489	0	0	0
20/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,540.0000	3,307.0000	(6.582)	0	0	0
20/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
20/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,837.0000	2,064.0000	12.357	0	0	0
20/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,544.0000	2,312.0000	(9.119)	0	0	0
20/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,228.0000	2,456.0000	10.233	0	0	0
20/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
20/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
20/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,556.0000	1,331.0000	(14.460)	0	0	0
20/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
20/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,788.0000	2,015.0000	12.696	0	0	0
20/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,714.0000	3,946.0000	6.247	0	0	0
20/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	16.0000	24.0000	50.000	0	0	0
20/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,462.0000	5,695.0000	4.266	0	0	0
20/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,788.0000	2,015.0000	12.696	0	0	0
20/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,540.0000	4,307.0000	(5.132)	0	0	0
20/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	676.0000	865.0000	27.959	0	0	0
20/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,167.0000	1,381.0000	18.338	0	0	0
20/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,892.0000	2,660.0000	(8.022)	0	0	0
20/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,465.0000	3,697.0000	6.696	0	0	0
20/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	77.0000	50.0000	(35.065)	0	0	0
20/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	56.0000	38.0000	(32.143)	0	0	0
20/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
20/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	804.0000	1,003.0000	24.751	0	0	0
20/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,594.0000	2,361.0000	(8.982)	0	0	0
20/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	64.0000	43.0000	(32.813)	0	0	0
20/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,712.0000	5,944.0000	4.062	0	0	0
20/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,899.0000	1,671.0000	(12.006)	0	0	0
20/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	116.0000	72.0000	(37.931)	0	0	0
20/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,590.0000	3,357.0000	(6.490)	0	0	0
20/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,061.0000	8,293.0000	2.878	0	0	0
20/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	937.0000	1,143.0000	21.985	0	0	0
20/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	94.0000	60.0000	(36.170)	0	0	0
20/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,711.0000	7,943.0000	3.009	0	0	0
20/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,064.0000	4,296.0000	5.709	0	0	0
20/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,605.0000	1,379.0000	(14.081)	0	0	0
20/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,940.0000	3,707.0000	(5.914)	0	0	0
20/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,074.0000	1,286.0000	19.739	0	0	0
20/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,412.0000	5,645.0000	4.305	0	0	0
20/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,949.0000	1,720.0000	(11.750)	0	0	0
20/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
20/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
20/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,416.0000	3,647.0000	6.762	0	0	0
20/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	982.0000	774.0000	(21.181)	0	0	0
20/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,213.0000	1,430.0000	17.890	0	0	0
20/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
20/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,113.0000	4,346.0000	5.665	0	0	0
20/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	72.0000	47.0000	(34.722)	0	0	0
20/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	17.40	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
20/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
20/08/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,590.0000	4,357.0000	(5.076)	0	0	0
20/08/2009	£ / R 2009/09/14	12.40	Put	Currency Future	42.0000	67.0000	59.524	0	0	0
20/08/2009	£ / R 2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	848.0000	1,049.0000	23.703	0	0	0
20/08/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,890.0000	3,657.0000	(5.990)	0	0	0
20/08/2009	£ / R 2009/09/14	21.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R 2009/09/14	19.20	Put	Currency Future	5,861.0000	6,094.0000	3.975	0	0	0
20/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	982.0000	1,190.0000	21.181	0	0	0
20/08/2009	£ / R 2009/09/14	21.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R 2009/09/14	21.20	Put	Currency Future	7,861.0000	8,093.0000	2.951	0	0	0
20/08/2009	£ / R 2009/09/14	8.95	Call	Currency Future	4,390.0000	4,157.0000	(5.308)	0	0	0
20/08/2009	£ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,111.0000	6,344.0000	3.813	0	0	0
20/08/2009	£ / R 2009/09/14	20.75	Put	Currency Future	7,411.0000	7,643.0000	3.130	0	0	0
20/08/2009	£ / R 2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	9.95	Call	Currency Future	3,390.0000	3,158.0000	(6.844)	0	0	0
20/08/2009	£ / R 2009/09/14	10.95	Call	Currency Future	2,395.0000	2,163.0000	(9.687)	0	0	0
20/08/2009	£ / R 2009/09/14	17.20	Put	Currency Future	3,864.0000	4,096.0000	6.004	0	0	0
20/08/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,111.0000	8,343.0000	2.860	0	0	0
20/08/2009	£ / R 2009/09/14	12.20	Put	Currency Future	30.0000	47.0000	56.667	0	0	0
20/08/2009	£ / R 2009/09/14	9.20	Call	Currency Future	4,140.0000	3,907.0000	(5.628)	0	0	0
20/08/2009	£ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	10.20	Call	Currency Future	3,141.0000	2,909.0000	(7.386)	0	0	0
20/08/2009	£ / R 2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R 2009/09/14	11.20	Call	Currency Future	2,147.0000	1,916.0000	(10.759)	0	0	0
20/08/2009	£ / R 2009/09/14	12.20	Call	Currency Future	1,170.0000	954.0000	(18.462)	0	0	0
20/08/2009	£ / R 2009/09/14	11.20	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/08/2009	£ / R 2009/09/14	10.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	£ / R 2009/09/14	17.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	£ / R 2009/09/14	11.95	Put	Currency Future	20.0000	31.0000	55.000	0	0	0
20/08/2009	£ / R 2009/09/14	11.95	Call	Currency Future	1,410.0000	1,188.0000	(15.745)	0	0	0
20/08/2009	£ / R 2009/09/14	16.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	£ / R 2009/09/14	16.95	Put	Currency Future	3,615.0000	3,847.0000	6.418	0	0	0
20/08/2009	£ / R 2009/09/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

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20/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,611.0000	7,843.0000	3.048	0	0	0
20/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,612.0000	5,844.0000	4.134	0	0	0
20/08/2009	£ / R	2009/12/14			Currency Future	13.5591	13.3240	(1.734)	13.4800	13.4200	14,934
20/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,073.0000	895.0000	(16.589)	0	0	0
20/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	557.0000	446.0000	(19.928)	0	0	0
20/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	407.0000	496.0000	21.867	0	0	0
20/08/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,773.0000	3,539.0000	(6.202)	0	0	0
20/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
20/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,200.0000	8,433.0000	2.841	0	0	0
20/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,980.0000	2,174.0000	9.798	0	0	0
20/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	105.0000	123.0000	17.143	0	0	0
20/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	184.0000	235.0000	27.717	0	0	0
20/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	647.0000	772.0000	19.320	0	0	0
20/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
20/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
20/08/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	679.0000	806.0000	18.704	0	0	0
20/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	3,183.0000	2,951.0000	(7.289)	0	0	0
20/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	63.0000	48.0000	(23.810)	0	0	0
20/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,753.0000	7,985.0000	2.992	0	0	0
20/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	641.0000	514.0000	(19.813)	0	0	0
20/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,571.0000	4,802.0000	5.054	0	0	0
20/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	4,020.0000	3,786.0000	(5.821)	0	0	0
20/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	767.0000	620.0000	(19.166)	0	0	0
20/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,379.0000	3,146.0000	(6.896)	0	0	0
20/08/2009	£ / R	2009/12/14	15.80	Call	Currency Future	140.0000	105.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	538.0000	430.0000	(20.074)	0	0	0
20/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
20/08/2009	£ / R	2009/12/14	18.35	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
20/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,564.0000	1,347.0000	(13.875)	0	0	0
20/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,062.0000	6,293.0000	3.811	0	0	0

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20/08/2009	£ / R	2009/12/14	12.80	Put	Currency Future	247.0000	309.0000	25.101	0	0	0
20/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	1,305.0000	1,097.0000	(15.939)	0	0	0
20/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,819.0000	5,050.0000	4.794	0	0	0
20/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,266.0000	4,033.0000	(5.462)	0	0	0
20/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	283.0000	351.0000	24.028	0	0	0
20/08/2009	£ / R	2009/12/14	9.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
20/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,025.0000	2,219.0000	9.580	0	0	0
20/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,354.0000	3,574.0000	6.559	0	0	0
20/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,281.0000	3,049.0000	(7.071)	0	0	0
20/08/2009	£ / R	2009/12/14	10.60	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
20/08/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	47.0000	53.0000	12.766	0	0	0
20/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	184.0000	143.0000	(22.283)	0	0	0
20/08/2009	£ / R	2009/12/14	15.35	Call	Currency Future	189.0000	148.0000	(21.693)	0	0	0
20/08/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,763.0000	5,995.0000	4.026	0	0	0
20/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	942.0000	775.0000	(17.728)	0	0	0
20/08/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,306.0000	2,077.0000	(9.931)	0	0	0
20/08/2009	£ / R	2009/12/14	12.40	Put	Currency Future	145.0000	173.0000	19.310	0	0	0
20/08/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,347.0000	1,134.0000	(15.813)	0	0	0
20/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	557.0000	446.0000	(19.928)	0	0	0
20/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
20/08/2009	£ / R	2009/12/14	9.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	505.0000	608.0000	20.396	0	0	0
20/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,381.0000	2,581.0000	8.400	0	0	0
20/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	689.0000	552.0000	(19.884)	0	0	0
20/08/2009	£ / R	2009/12/14	11.40	Call	Currency Future	2,210.0000	1,982.0000	(10.317)	0	0	0
20/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,709.0000	5,474.0000	(4.116)	0	0	0
20/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	777.0000	913.0000	17.503	0	0	0
20/08/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,935.0000	2,129.0000	10.026	0	0	0
20/08/2009	£ / R	2009/12/14	15.90	Call	Currency Future	129.0000	98.0000	(24.031)	0	0	0
20/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	532.0000	640.0000	20.301	0	0	0
20/08/2009	£ / R	2009/12/14	10.55	Call	Currency Future	3,037.0000	2,804.0000	(7.672)	0	0	0
20/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,006.0000	833.0000	(17.197)	0	0	0
20/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	480.0000	578.0000	20.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	9.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	£ / R	2009/12/14	10.85	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
20/08/2009	£ / R	2009/12/14	11.90	Put	Currency Future	84.0000	100.0000	19.048	0	0	0
20/08/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,959.0000	5,724.0000	(3.944)	0	0	0
20/08/2009	£ / R	2009/12/14	10.55	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
20/08/2009	£ / R	2009/12/14	17.30	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
20/08/2009	£ / R	2009/12/14	10.35	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
20/08/2009	£ / R	2009/12/14	12.35	Put	Currency Future	138.0000	160.0000	15.942	0	0	0
20/08/2009	£ / R	2009/12/14	10.30	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
20/08/2009	£ / R	2009/12/14	15.90	Put	Currency Future	2,470.0000	2,674.0000	8.259	0	0	0
20/08/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,464.0000	4,230.0000	(5.242)	0	0	0
20/08/2009	£ / R	2009/12/14	11.55	Put	Currency Future	57.0000	69.0000	21.053	0	0	0
20/08/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,365.0000	4,131.0000	(5.361)	0	0	0
20/08/2009	£ / R	2009/12/14	21.35	Put	Currency Future	7,802.0000	8,035.0000	2.986	0	0	0
20/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	363.0000	444.0000	22.314	0	0	0
20/08/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,743.0000	2,512.0000	(8.421)	0	0	0
20/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,390.0000	1,176.0000	(15.396)	0	0	0
20/08/2009	£ / R	2009/12/14	17.90	Put	Currency Future	4,373.0000	4,603.0000	5.260	0	0	0
20/08/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,988.0000	2,755.0000	(7.798)	0	0	0
20/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
20/08/2009	£ / R	2009/12/14	21.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	767.0000	620.0000	(19.166)	0	0	0
20/08/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	£ / R	2009/12/14	15.30	Call	Currency Future	194.0000	153.0000	(21.134)	0	0	0
20/08/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,002.0000	8,234.0000	2.899	0	0	0
20/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	321.0000	396.0000	23.364	0	0	0
20/08/2009	£ / R	2009/12/14	21.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/08/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
20/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	811.0000	950.0000	17.139	0	0	0
20/08/2009	£ / R	2009/12/14	12.30	Put	Currency Future	131.0000	152.0000	16.031	0	0	0
20/08/2009	£ / R	2009/12/14	11.90	Call	Currency Future	1,743.0000	1,524.0000	(12.565)	0	0	0
20/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	880.0000	720.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,217.0000	3,984.0000	(5.525)	0	0	0
20/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	470.0000	374.0000	(20.426)	0	0	0
20/08/2009	£ / R	2009/12/14	10.90	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
20/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	822.0000	668.0000	(18.735)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	10.90	Call	Currency Future	2,695.0000	2,463.0000	(8.609)	0	0	0
20/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	794.0000	644.0000	(18.892)	0	0	0
20/08/2009	£ / R	2009/12/14	19.20	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,813.0000	6,044.0000	3.974	0	0	0
20/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	385.0000	470.0000	22.078	0	0	0
20/08/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,664.0000	5,895.0000	4.078	0	0	0
20/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,785.0000	4,011.0000	5.971	0	0	0
20/08/2009	£ / R	2009/12/14	19.35	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	385.0000	470.0000	22.078	0	0	0
20/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,689.0000	3,913.0000	6.072	0	0	0
20/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,834.0000	4,060.0000	5.895	0	0	0
20/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
20/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,144.0000	959.0000	(16.171)	0	0	0
20/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	2,066.0000	1,843.0000	(10.794)	0	0	0
20/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	117.0000	136.0000	16.239	0	0	0
20/08/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,260.0000	5,025.0000	(4.468)	0	0	0
20/08/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,232.0000	3,000.0000	(7.178)	0	0	0
20/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	794.0000	644.0000	(18.892)	0	0	0
20/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,789.0000	1,568.0000	(12.353)	0	0	0
20/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	486.0000	387.0000	(20.370)	0	0	0
20/08/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,675.0000	3,441.0000	(6.367)	0	0	0
20/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,012.0000	6,243.0000	3.842	0	0	0
20/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
20/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
20/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,266.0000	5,497.0000	4.387	0	0	0
20/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	407.0000	496.0000	21.867	0	0	0
20/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	80.0000	94.0000	17.500	0	0	0
20/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
20/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
20/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,028.0000	4,257.0000	5.685	0	0	0
20/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	£ / R	2009/12/14	20.30	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
20/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,258.0000	2,029.0000	(10.142)	0	0	0
20/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	4,168.0000	3,934.0000	(5.614)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,211.0000	6,442.0000	3.719	0	0	0
20/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,180.0000	993.0000	(15.847)	0	0	0
20/08/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,564.0000	5,795.0000	4.152	0	0	0
20/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,757.0000	6,989.0000	3.433	0	0	0
20/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
20/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,608.0000	1,391.0000	(13.495)	0	0	0
20/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,425.0000	2,627.0000	8.330	0	0	0
20/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,882.0000	4,109.0000	5.848	0	0	0
20/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,225.0000	4,455.0000	5.444	0	0	0
20/08/2009	£ / R	2009/12/14	21.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	214.0000	271.0000	26.636	0	0	0
20/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,714.0000	5,945.0000	4.043	0	0	0
20/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	171.0000	219.0000	28.070	0	0	0
20/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	665.0000	532.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	618.0000	496.0000	(19.741)	0	0	0
20/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,593.0000	3,816.0000	6.207	0	0	0
20/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
20/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	99.0000	117.0000	18.182	0	0	0
20/08/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,724.0000	3,490.0000	(6.284)	0	0	0
20/08/2009	£ / R	2009/12/14	21.40	Put	Currency Future	7,852.0000	8,085.0000	2.967	0	0	0
20/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,360.0000	6,591.0000	3.632	0	0	0
20/08/2009	£ / R	2009/12/14	21.25	Put	Currency Future	7,703.0000	7,935.0000	3.012	0	0	0
20/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	169.0000	127.0000	(24.852)	0	0	0
20/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	559.0000	672.0000	20.215	0	0	0
20/08/2009	£ / R	2009/12/14	21.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
20/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,324.0000	4,554.0000	5.319	0	0	0
20/08/2009	£ / R	2009/12/14	19.40	Put	Currency Future	5,863.0000	6,094.0000	3.940	0	0	0
20/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	3,737.0000	3,962.0000	6.021	0	0	0
20/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
20/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,160.0000	2,353.0000	8.935	0	0	0
20/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,653.0000	7,885.0000	3.031	0	0	0
20/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,548.0000	2,318.0000	(9.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	711.0000	841.0000	18.284	0	0	0
20/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
20/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	942.0000	775.0000	(17.728)	0	0	0
20/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
20/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
20/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/08/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,051.0000	8,284.0000	2.894	0	0	0
20/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	538.0000	430.0000	(20.074)	0	0	0
20/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,349.0000	8,582.0000	2.791	0	0	0
20/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
20/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,553.0000	7,786.0000	3.085	0	0	0
20/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,513.0000	4,279.0000	(5.185)	0	0	0
20/08/2009	£ / R	2009/12/14	19.40	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,310.0000	6,541.0000	3.661	0	0	0
20/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	200.0000	157.0000	(21.500)	0	0	0
20/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	851.0000	694.0000	(18.449)	0	0	0
20/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
20/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	679.0000	806.0000	18.704	0	0	0
20/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	342.0000	420.0000	22.807	0	0	0
20/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
20/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,203.0000	2,399.0000	8.897	0	0	0
20/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,527.0000	3,293.0000	(6.635)	0	0	0
20/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	2,355.0000	2,125.0000	(9.766)	0	0	0
20/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	162.0000	203.0000	25.309	0	0	0
20/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,500.0000	2,270.0000	(9.200)	0	0	0
20/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	163.0000	123.0000	(24.540)	0	0	0
20/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	225.0000	177.0000	(21.333)	0	0	0
20/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	520.0000	415.0000	(20.192)	0	0	0
20/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	301.0000	373.0000	23.920	0	0	0
20/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	1,891.0000	2,083.0000	10.153	0	0	0
20/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	174.0000	132.0000	(24.138)	0	0	0
20/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,847.0000	2,038.0000	10.341	0	0	0
20/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,716.0000	1,903.0000	10.897	0	0	0
20/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	881.0000	1,025.0000	16.345	0	0	0
20/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
20/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	54.0000	65.0000	20.370	0	0	0
20/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,250.0000	8,483.0000	2.824	0	0	0
20/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	206.0000	162.0000	(21.359)	0	0	0
20/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,823.0000	3,589.0000	(6.121)	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	576.0000	462.0000	(19.792)	0	0	0
20/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,117.0000	3,334.0000	6.962	0	0	0
20/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	124.0000	144.0000	16.129	0	0	0
20/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,114.0000	1,889.0000	(10.643)	0	0	0
20/08/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,760.0000	1,948.0000	10.682	0	0	0
20/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,545.0000	3,768.0000	6.291	0	0	0
20/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,077.0000	4,306.0000	5.617	0	0	0
20/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	738.0000	19.611	0	0	0
20/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,433.0000	1,218.0000	(15.003)	0	0	0
20/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
20/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	744.0000	877.0000	17.876	0	0	0
20/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
20/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	911.0000	747.0000	(18.002)	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	576.0000	462.0000	(19.792)	0	0	0
20/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,069.0000	3,835.0000	(5.751)	0	0	0
20/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	714.0000	574.0000	(19.608)	0	0	0
20/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,673.0000	1,858.0000	11.058	0	0	0
20/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,336.0000	2,535.0000	8.519	0	0	0
20/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	647.0000	772.0000	19.320	0	0	0
20/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	440.0000	349.0000	(20.682)	0	0	0
20/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	£ / R	2009/12/14	15.10	Call	Currency Future	219.0000	172.0000	(21.461)	0	0	0
20/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	618.0000	496.0000	(19.741)	0	0	0
20/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	145.0000	109.0000	(24.828)	0	0	0
20/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	822.0000	668.0000	(18.735)	0	0	0
20/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	916.0000	1,063.0000	16.048	0	0	0
20/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	76.0000	58.0000	(23.684)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
20/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,086.0000	2,853.0000	(7.550)	0	0	0
20/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	283.0000	351.0000	24.028	0	0	0
20/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
20/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
20/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,300.0000	8,532.0000	2.795	0	0	0
20/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
20/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
20/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	363.0000	444.0000	22.314	0	0	0
20/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
20/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,114.0000	2,308.0000	9.177	0	0	0
20/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,478.0000	3,244.0000	(6.728)	0	0	0
20/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,476.0000	1,260.0000	(14.634)	0	0	0
20/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	777.0000	913.0000	17.503	0	0	0
20/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	134.0000	101.0000	(24.627)	0	0	0
20/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,880.0000	1,659.0000	(11.755)	0	0	0
20/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	425.0000	337.0000	(20.706)	0	0	0
20/08/2009	£ / R	2009/12/14	17.50	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	738.0000	19.611	0	0	0
20/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,503.0000	7,736.0000	3.105	0	0	0
20/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	520.0000	415.0000	(20.192)	0	0	0
20/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,429.0000	3,195.0000	(6.824)	0	0	0
20/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,221.0000	1,027.0000	(15.889)	0	0	0
20/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	455.0000	550.0000	20.879	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	576.0000	462.0000	(19.792)	0	0	0
20/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,026.0000	1,181.0000	15.107	0	0	0
20/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	486.0000	387.0000	(20.370)	0	0	0
20/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
20/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,841.0000	2,609.0000	(8.166)	0	0	0
20/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	711.0000	841.0000	18.284	0	0	0
20/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	641.0000	514.0000	(19.813)	0	0	0
20/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,414.0000	4,181.0000	(5.279)	0	0	0
20/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
20/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	559.0000	672.0000	20.215	0	0	0
20/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,971.0000	3,737.0000	(5.893)	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
20/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
20/08/2009	£ / R	2009/12/14	14.30	Call	Currency Future	361.0000	285.0000	(21.053)	0	0	0
20/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
20/08/2009	£ / R	2009/12/14	19.05	Put	Currency Future	5,515.0000	5,746.0000	4.189	0	0	0
20/08/2009	£ / R	2009/12/14	21.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,979.0000	4,208.0000	5.755	0	0	0
20/08/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,403.0000	2,173.0000	(9.571)	0	0	0
20/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	232.0000	182.0000	(21.552)	0	0	0
20/08/2009	£ / R	2009/12/14	19.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
20/08/2009	£ / R	2009/12/14	13.80	Call	Currency Future	503.0000	401.0000	(20.278)	0	0	0
20/08/2009	£ / R	2009/12/14	11.60	Put	Currency Future	60.0000	72.0000	20.000	0	0	0
20/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	297.0000	234.0000	(21.212)	0	0	0
20/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	738.0000	19.611	0	0	0
20/08/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,176.0000	4,405.0000	5.484	0	0	0
20/08/2009	£ / R	2009/12/14	13.55	Put	Currency Future	586.0000	705.0000	20.307	0	0	0
20/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	385.0000	305.0000	(20.779)	0	0	0
20/08/2009	£ / R	2009/12/14	21.05	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	532.0000	640.0000	20.301	0	0	0
20/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	425.0000	337.0000	(20.706)	0	0	0
20/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
20/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	596.0000	479.0000	(19.631)	0	0	0
20/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	411.0000	326.0000	(20.681)	0	0	0
20/08/2009	£ / R	2009/12/14	11.60	Call	Currency Future	2,019.0000	1,796.0000	(11.045)	0	0	0
20/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,379.0000	1,552.0000	12.545	0	0	0
20/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	916.0000	1,063.0000	16.048	0	0	0
20/08/2009	£ / R	2009/12/14	19.70	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	952.0000	1,102.0000	15.756	0	0	0
20/08/2009	£ / R	2009/12/14	14.75	Call	Currency Future	271.0000	213.0000	(21.402)	0	0	0
20/08/2009	£ / R	2009/12/14	21.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/08/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,952.0000	8,184.0000	2.918	0	0	0
20/08/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,260.0000	6,491.0000	3.690	0	0	0
20/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	665.0000	532.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,461.0000	1,639.0000	12.183	0	0	0
20/08/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,161.0000	6,392.0000	3.749	0	0	0
20/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,962.0000	6,193.0000	3.875	0	0	0
20/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	505.0000	608.0000	20.396	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	288.0000	226.0000	(21.528)	0	0	0
20/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,151.0000	8,383.0000	2.846	0	0	0
20/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,503.0000	1,682.0000	11.910	0	0	0
20/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	777.0000	913.0000	17.503	0	0	0
20/08/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,292.0000	2,490.0000	8.639	0	0	0
20/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	307.0000	242.0000	(21.173)	0	0	0
20/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	486.0000	387.0000	(20.370)	0	0	0
20/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,102.0000	1,261.0000	14.428	0	0	0
20/08/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,420.0000	1,595.0000	12.324	0	0	0
20/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,338.0000	1,510.0000	12.855	0	0	0
20/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	398.0000	315.0000	(20.854)	0	0	0
20/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,140.0000	1,301.0000	14.123	0	0	0
20/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	470.0000	374.0000	(20.426)	0	0	0
20/08/2009	£ / R 2009/12/14	11.70	Put	Currency Future	67.0000	81.0000	20.896	0	0	0
20/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	989.0000	1,141.0000	15.369	0	0	0
20/08/2009	£ / R 2009/12/14	14.80	Call	Currency Future	262.0000	206.0000	(21.374)	0	0	0
20/08/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,890.0000	2,658.0000	(8.028)	0	0	0
20/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	212.0000	167.0000	(21.226)	0	0	0
20/08/2009	£ / R 2009/12/14	21.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	811.0000	950.0000	17.139	0	0	0
20/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	3,330.0000	3,098.0000	(6.967)	0	0	0
20/08/2009	£ / R 2009/12/14	15.70	Call	Currency Future	151.0000	114.0000	(24.503)	0	0	0
20/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,803.0000	1,993.0000	10.538	0	0	0
20/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	349.0000	275.0000	(21.203)	0	0	0
20/08/2009	£ / R 2009/12/14	19.45	Put	Currency Future	5,913.0000	6,144.0000	3.907	0	0	0
20/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,338.0000	1,510.0000	12.855	0	0	0
20/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
20/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,298.0000	1,468.0000	13.097	0	0	0
20/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	297.0000	234.0000	(21.212)	0	0	0
20/08/2009	£ / R 2009/12/14	9.25	Call	Currency Future	4,315.0000	4,082.0000	(5.400)	0	0	0
20/08/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,926.0000	1,705.0000	(11.475)	0	0	0
20/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	455.0000	361.0000	(20.659)	0	0	0
20/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	279.0000	219.0000	(21.505)	0	0	0
20/08/2009	£ / R 2009/12/14	10.70	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
20/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,588.0000	1,770.0000	11.461	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	7,902.0000	8,134.0000	2.936	0	0	0
20/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	230.0000	290.0000	26.087	0	0	0
20/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	239.0000	188.0000	(21.339)	0	0	0
20/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	431.0000	522.0000	21.114	0	0	0
20/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	338.0000	266.0000	(21.302)	0	0	0
20/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	740.0000	596.0000	(19.459)	0	0	0
20/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	952.0000	1,102.0000	15.756	0	0	0
20/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	480.0000	578.0000	20.417	0	0	0
20/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,298.0000	1,468.0000	13.097	0	0	0
20/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	689.0000	552.0000	(19.884)	0	0	0
20/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	317.0000	250.0000	(21.136)	0	0	0
20/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,379.0000	1,552.0000	12.545	0	0	0
20/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,258.0000	1,426.0000	13.355	0	0	0
20/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	288.0000	226.0000	(21.528)	0	0	0
20/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	3,931.0000	4,158.0000	5.775	0	0	0
20/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	264.0000	330.0000	25.000	0	0	0
20/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	846.0000	987.0000	16.667	0	0	0
20/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	973.0000	804.0000	(17.369)	0	0	0
20/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	225.0000	177.0000	(21.333)	0	0	0
20/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,039.0000	864.0000	(16.843)	0	0	0
20/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,792.0000	2,560.0000	(8.309)	0	0	0
20/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	254.0000	200.0000	(21.260)	0	0	0
20/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,179.0000	1,342.0000	13.825	0	0	0
20/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,545.0000	1,726.0000	11.715	0	0	0
20/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	846.0000	987.0000	16.667	0	0	0
20/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	455.0000	361.0000	(20.659)	0	0	0
20/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
20/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	398.0000	315.0000	(20.854)	0	0	0
20/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	75.0000	90.0000	20.000	0	0	0
20/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,716.0000	1,903.0000	10.897	0	0	0
20/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	411.0000	326.0000	(20.681)	0	0	0
20/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
20/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	989.0000	1,141.0000	15.369	0	0	0
20/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,834.0000	1,614.0000	(11.996)	0	0	0
20/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,630.0000	1,814.0000	11.288	0	0	0
20/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	247.0000	194.0000	(21.457)	0	0	0
20/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,275.0000	4,504.0000	5.357	0	0	0
20/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	247.0000	194.0000	(21.457)	0	0	0
20/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	307.0000	242.0000	(21.173)	0	0	0
20/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
20/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,588.0000	1,770.0000	11.461	0	0	0
20/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	212.0000	167.0000	(21.226)	0	0	0
20/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,872.0000	3,638.0000	(6.043)	0	0	0
20/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	111.0000	129.0000	16.216	0	0	0
20/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,520.0000	1,303.0000	(14.276)	0	0	0
20/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	349.0000	275.0000	(21.203)	0	0	0
20/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
20/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	2,451.0000	2,221.0000	(9.384)	0	0	0
20/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,803.0000	1,993.0000	10.538	0	0	0
20/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,101.0000	8,333.0000	2.864	0	0	0
20/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,218.0000	1,384.0000	13.629	0	0	0
20/08/2009	£ / R	2009/12/14	21.00	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
20/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,641.0000	3,865.0000	6.152	0	0	0
20/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	£ / R	2009/12/14	14.45	Call	Currency Future	327.0000	258.0000	(21.101)	0	0	0
20/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,614.0000	5,845.0000	4.115	0	0	0
20/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	411.0000	326.0000	(20.681)	0	0	0
20/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,603.0000	7,836.0000	3.065	0	0	0
20/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,179.0000	1,342.0000	13.825	0	0	0
20/08/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,454.0000	7,686.0000	3.112	0	0	0
20/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
20/08/2009	£ / R	2009/12/14	14.25	Call	Currency Future	373.0000	294.0000	(21.180)	0	0	0
20/08/2009	£ / R	2009/12/14	9.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	£ / R	2009/12/14	19.45	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,497.0000	3,719.0000	6.348	0	0	0
20/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	178.0000	137.0000	(23.034)	0	0	0
20/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,064.0000	1,220.0000	14.662	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
20/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,465.0000	5,696.0000	4.227	0	0	0
20/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	1,108.0000	927.0000	(16.336)	0	0	0
20/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,140.0000	1,301.0000	14.123	0	0	0
20/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	56.0000	43.0000	(23.214)	0	0	0
20/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	199.0000	253.0000	27.136	0	0	0
20/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	952.0000	1,102.0000	15.756	0	0	0
20/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,563.0000	4,329.0000	(5.128)	0	0	0
20/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	156.0000	118.0000	(24.359)	0	0	0
20/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	338.0000	266.0000	(21.302)	0	0	0
20/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
20/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,247.0000	2,444.0000	8.767	0	0	0
20/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
20/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
20/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,576.0000	3,343.0000	(6.516)	0	0	0
20/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
20/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	63.0000	76.0000	20.635	0	0	0
20/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,597.0000	2,366.0000	(8.895)	0	0	0
20/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,653.0000	1,435.0000	(13.188)	0	0	0
20/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,126.0000	4,356.0000	5.574	0	0	0
20/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,972.0000	1,750.0000	(11.258)	0	0	0
20/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,111.0000	6,342.0000	3.780	0	0	0
20/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,939.0000	2,706.0000	(7.928)	0	0	0
20/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
20/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,921.0000	3,687.0000	(5.968)	0	0	0
20/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
20/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,069.0000	2,263.0000	9.377	0	0	0
20/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	4,118.0000	3,885.0000	(5.658)	0	0	0
20/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	3,135.0000	2,902.0000	(7.432)	0	0	0
20/08/2009	£ / R 2009/12/14	12.45	Put	Currency Future	153.0000	188.0000	22.876	0	0	0
20/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	1,263.0000	1,062.0000	(15.914)	0	0	0
20/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	53.0000	62.0000	16.981	0	0	0
20/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
20/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	2,162.0000	1,936.0000	(10.453)	0	0	0
20/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
20/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	881.0000	1,025.0000	16.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	440.0000	349.0000	(20.682)	0	0	0
20/08/2009	£ / R	2010/03/15			Currency Future	13.7722	13.5345	(1.726)	13.6500	13.6500	62
20/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,932.0000	2,105.0000	8.954	0	0	0
20/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,403.0000	2,165.0000	(9.904)	0	0	0
20/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	629.0000	725.0000	15.262	0	0	0
20/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	676.0000	572.0000	(15.385)	0	0	0
20/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,807.0000	3,572.0000	(6.173)	0	0	0
20/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
20/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	404.0000	340.0000	(15.842)	0	0	0
20/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	81.0000	81.0000	-	0	0	0
20/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,536.0000	4,302.0000	(5.159)	0	0	0
20/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,054.0000	1,187.0000	12.619	0	0	0
20/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	51.0000	37.0000	(27.451)	0	0	0
20/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	265.0000	219.0000	(17.358)	0	0	0
20/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
20/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
20/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,301.0000	8,534.0000	2.807	0	0	0
20/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,428.0000	6,652.0000	3.485	0	0	0
20/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,792.0000	2,985.0000	6.913	0	0	0
20/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	19.0000	24.0000	26.316	0	0	0
20/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
20/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,634.0000	4,400.0000	(5.050)	0	0	0
20/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	132.0000	103.0000	(21.970)	0	0	0
20/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,400.0000	8,633.0000	2.774	0	0	0
20/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,158.0000	1,298.0000	12.090	0	0	0
20/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,368.0000	3,134.0000	(6.948)	0	0	0
20/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,594.0000	2,358.0000	(9.098)	0	0	0
20/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	951.0000	810.0000	(14.826)	0	0	0
20/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
20/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,360.0000	4,569.0000	4.794	0	0	0
20/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
20/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,704.0000	3,911.0000	5.589	0	0	0
20/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,563.0000	3,328.0000	(6.596)	0	0	0
20/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	766.0000	878.0000	14.621	0	0	0
20/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,554.0000	1,357.0000	(12.677)	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
20/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
20/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	839.0000	713.0000	(15.018)	0	0	0
20/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
20/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	123.0000	95.0000	(22.764)	0	0	0
20/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	379.0000	319.0000	(15.831)	0	0	0
20/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
20/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
20/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	54.0000	38.0000	(29.630)	0	0	0
20/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
20/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,706.0000	1,502.0000	(11.958)	0	0	0
20/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,020.0000	1,151.0000	12.843	0	0	0
20/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,252.0000	8,485.0000	2.824	0	0	0
20/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	63.0000	43.0000	(31.746)	0	0	0
20/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	630.0000	532.0000	(15.556)	0	0	0
20/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	167.0000	137.0000	(17.964)	0	0	0
20/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,552.0000	5,767.0000	3.872	0	0	0
20/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,826.0000	1,616.0000	(11.501)	0	0	0
20/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,232.0000	6,454.0000	3.562	0	0	0
20/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	857.0000	977.0000	14.002	0	0	0
20/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,281.0000	6,503.0000	3.534	0	0	0
20/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	655.0000	754.0000	15.115	0	0	0
20/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	177.0000	146.0000	(17.514)	0	0	0
20/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,057.0000	2,235.0000	8.653	0	0	0
20/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	74.0000	52.0000	(29.730)	0	0	0
20/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	153.0000	181.0000	18.301	0	0	0
20/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,203.0000	8,435.0000	2.828	0	0	0
20/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	301.0000	250.0000	(16.944)	0	0	0
20/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	860.0000	731.0000	(15.000)	0	0	0
20/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,668.0000	1,465.0000	(12.170)	0	0	0
20/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,342.0000	4,109.0000	(5.366)	0	0	0
20/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,658.0000	3,864.0000	5.631	0	0	0
20/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
20/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
20/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	692.0000	586.0000	(15.318)	0	0	0
20/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,529.0000	2,715.0000	7.355	0	0	0
20/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,501.0000	4,711.0000	4.666	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	1,050.0000	900.0000	(14.286)	0	0	0
20/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	232.0000	273.0000	17.672	0	0	0
20/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	180.0000	148.0000	(17.778)	0	0	0
20/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,738.0000	2,503.0000	(8.583)	0	0	0
20/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	1,188.0000	1,025.0000	(13.721)	0	0	0
20/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
20/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	1,890.0000	2,062.0000	9.101	0	0	0
20/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
20/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	416.0000	490.0000	17.788	0	0	0
20/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,891.0000	6,109.0000	3.701	0	0	0
20/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,085.0000	6,306.0000	3.632	0	0	0
20/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,511.0000	7,742.0000	3.075	0	0	0
20/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,330.0000	6,553.0000	3.523	0	0	0
20/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,709.0000	3,474.0000	(6.336)	0	0	0
20/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
20/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	927.0000	789.0000	(14.887)	0	0	0
20/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,866.0000	1,655.0000	(11.308)	0	0	0
20/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,131.0000	973.0000	(13.970)	0	0	0
20/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,835.0000	2,599.0000	(8.325)	0	0	0
20/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,857.0000	8,089.0000	2.953	0	0	0
20/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,379.0000	6,602.0000	3.496	0	0	0
20/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,055.0000	8,287.0000	2.880	0	0	0
20/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	413.0000	347.0000	(15.981)	0	0	0
20/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,407.0000	4,616.0000	4.742	0	0	0
20/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	459.0000	538.0000	17.211	0	0	0
20/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,787.0000	2,551.0000	(8.468)	0	0	0
20/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
20/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	184.0000	217.0000	17.935	0	0	0
20/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	552.0000	642.0000	16.304	0	0	0
20/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,616.0000	2,804.0000	7.187	0	0	0
20/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
20/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,351.0000	8,583.0000	2.778	0	0	0
20/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	288.0000	239.0000	(17.014)	0	0	0
20/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	135.0000	160.0000	18.519	0	0	0
20/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,907.0000	1,694.0000	(11.169)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
20/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	52.0000	37.0000	(28.846)	0	0	0
20/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
20/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	999.0000	854.0000	(14.515)	0	0	0
20/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	738.0000	846.0000	14.634	0	0	0
20/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	195.0000	230.0000	17.949	0	0	0
20/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,025.0000	876.0000	(14.537)	0	0	0
20/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
20/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	59.0000	41.0000	(30.508)	0	0	0
20/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	577.0000	669.0000	15.945	0	0	0
20/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	779.0000	662.0000	(15.019)	0	0	0
20/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,037.0000	6,257.0000	3.644	0	0	0
20/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,077.0000	923.0000	(14.299)	0	0	0
20/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	0
20/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,785.0000	1,577.0000	(11.653)	0	0	0
20/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,005.0000	8,237.0000	2.898	0	0	0
20/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	375.0000	444.0000	18.400	0	0	0
20/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,842.0000	6,059.0000	3.714	0	0	0
20/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	163.0000	193.0000	18.405	0	0	0
20/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	986.0000	1,115.0000	13.083	0	0	0
20/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,807.0000	8,040.0000	2.985	0	0	0
20/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	1,104.0000	948.0000	(14.130)	0	0	0
20/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
20/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	282.0000	234.0000	(17.021)	0	0	0
20/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	682.0000	784.0000	14.956	0	0	0
20/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	481.0000	563.0000	17.048	0	0	0
20/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,247.0000	1,079.0000	(13.472)	0	0	11,630
20/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	761.0000	646.0000	(15.112)	0	0	0
20/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
20/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	504.0000	589.0000	16.865	0	0	0
20/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	975.0000	831.0000	(14.769)	0	0	0
20/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,690.0000	2,454.0000	(8.773)	0	0	0
20/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	709.0000	600.0000	(15.374)	0	0	0
20/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	603.0000	697.0000	15.589	0	0	0
20/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	67.0000	46.0000	(31.343)	0	0	0
20/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	126.0000	98.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
20/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,514.0000	3,280.0000	(6.659)	0	0	0
20/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,845.0000	4,053.0000	5.410	0	0	0
20/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	921.0000	1,045.0000	13.464	0	0	0
20/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	904.0000	768.0000	(15.044)	0	0	0
20/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
20/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,745.0000	5,962.0000	3.777	0	0	0
20/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	889.0000	1,011.0000	13.723	0	0	0
20/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,488.0000	4,254.0000	(5.214)	0	0	0
20/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,708.0000	7,941.0000	3.023	0	0	0
20/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	528.0000	615.0000	16.477	0	0	0
20/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	525.0000	442.0000	(15.810)	0	0	11,630
20/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
20/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
20/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,546.0000	2,310.0000	(9.269)	0	0	0
20/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	726.0000	615.0000	(15.289)	0	0	0
20/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,660.0000	3,426.0000	(6.393)	0	0	0
20/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
20/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,660.0000	2,849.0000	7.105	0	0	0
20/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	7,758.0000	7,990.0000	2.990	0	0	0
20/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	118.0000	140.0000	18.644	0	0	0
20/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,452.0000	1,607.0000	10.675	0	0	0
20/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
20/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	743.0000	630.0000	(15.209)	0	0	0
20/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	480.0000	404.0000	(15.833)	0	0	0
20/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,159.0000	998.0000	(13.891)	0	0	0
20/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,991.0000	1,775.0000	(10.849)	0	0	0
20/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
20/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
20/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,629.0000	1,429.0000	(12.277)	0	0	0
20/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,931.0000	2,696.0000	(8.018)	0	0	0
20/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,883.0000	2,648.0000	(8.151)	0	0	0
20/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,600.0000	5,816.0000	3.857	0	0	0
20/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	295.0000	244.0000	(17.288)	0	0	0
20/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,612.0000	3,377.0000	(6.506)	0	0	0
20/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	36.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,572.0000	2,760.0000	7.309	0	0	0
20/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
20/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
20/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	126.0000	150.0000	19.048	0	0	0
20/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,560.0000	7,792.0000	3.069	0	0	0
20/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
20/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,642.0000	2,406.0000	(8.933)	0	0	0
20/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	66.0000	45.0000	(31.818)	0	0	0
20/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,217.0000	1,052.0000	(13.558)	0	0	0
20/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,166.0000	1,941.0000	(10.388)	0	0	0
20/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	144.0000	170.0000	18.056	0	0	0
20/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
20/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
20/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	469.0000	395.0000	(15.778)	0	0	0
20/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	146.0000	115.0000	(21.233)	0	0	0
20/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	882.0000	749.0000	(15.079)	0	0	0
20/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
20/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	953.0000	1,080.0000	13.326	0	0	0
20/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,746.0000	1,539.0000	(11.856)	0	0	0
20/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	5,794.0000	6,011.0000	3.745	0	0	0
20/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,949.0000	1,734.0000	(11.031)	0	0	0
20/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,174.0000	4,381.0000	4.959	0	0	0
20/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	437.0000	514.0000	17.620	0	0	0
20/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
20/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,905.0000	3,670.0000	(6.018)	0	0	0
20/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,856.0000	3,621.0000	(6.094)	0	0	0
20/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	818.0000	695.0000	(15.037)	0	0	0
20/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,243.0000	3,443.0000	6.167	0	0	0
20/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,585.0000	4,351.0000	(5.104)	0	0	0
20/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
20/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	826.0000	944.0000	14.286	0	0	0
20/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	795.0000	911.0000	14.591	0	0	0
20/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,529.0000	1,688.0000	10.399	0	0	0
20/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,454.0000	4,663.0000	4.692	0	0	0
20/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	5,939.0000	6,158.0000	3.687	0	0	0
20/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	798.0000	678.0000	(15.038)	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
20/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,357.0000	2,539.0000	7.722	0	0	0
20/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	710.0000	815.0000	14.789	0	0	0
20/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	62.0000	42.0000	(32.258)	0	0	0
20/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,152.0000	3,350.0000	6.282	0	0	0
20/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,758.0000	3,523.0000	(6.253)	0	0	0
20/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	152.0000	122.0000	(19.737)	0	0	0
20/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,465.0000	3,231.0000	(6.753)	0	0	0
20/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,080.0000	4,287.0000	5.074	0	0	0
20/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
20/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	224.0000	185.0000	(17.411)	0	0	0
20/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,610.0000	7,841.0000	3.035	0	0	0
20/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,271.0000	2,451.0000	7.926	0	0	0
20/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	343.0000	286.0000	(16.618)	0	0	0
20/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,153.0000	8,386.0000	2.858	0	0	0
20/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	93.0000	106.0000	13.978	0	0	0
20/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
20/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	173.0000	205.0000	18.497	0	0	0
20/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,375.0000	1,195.0000	(13.091)	0	0	0
20/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	350.0000	293.0000	(16.286)	0	0	0
20/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
20/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	302.0000	360.0000	19.205	0	0	0
20/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,127.0000	4,334.0000	5.016	0	0	0
20/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
20/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	421.0000	354.0000	(15.914)	0	0	0
20/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	215.0000	178.0000	(17.209)	0	0	0
20/08/2009	£ / R	2010/03/15	17.75	Call	Currency Future	149.0000	119.0000	(20.134)	0	0	0
20/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,183.0000	6,405.0000	3.590	0	0	0
20/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	183.0000	151.0000	(17.486)	0	0	0
20/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,228.0000	2,408.0000	8.079	0	0	0
20/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	55.0000	39.0000	(29.091)	0	0	0
20/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	3,751.0000	3,958.0000	5.519	0	0	0
20/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,267.0000	4,475.0000	4.875	0	0	0
20/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,033.0000	4,241.0000	5.157	0	0	0
20/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	173.0000	143.0000	(17.341)	0	0	0
20/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,075.0000	1,857.0000	(10.506)	0	0	0
20/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,106.0000	3,304.0000	6.375	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	1,973.0000	2,148.0000	8.870	0	0	0
20/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
20/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	229.0000	189.0000	(17.467)	0	0	0
20/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	7,906.0000	8,139.0000	2.947	0	0	0
20/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	396.0000	333.0000	(15.909)	0	0	0
20/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	839.0000	713.0000	(15.018)	0	0	0
20/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,003.0000	3,767.0000	(5.896)	0	0	0
20/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	155.0000	125.0000	(19.355)	0	0	0
20/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
20/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	207.0000	244.0000	17.874	0	0	0
20/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	766.0000	878.0000	14.621	0	0	0
20/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,028.0000	2,794.0000	(7.728)	0	0	0
20/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,414.0000	1,567.0000	10.820	0	0	0
20/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	71.0000	49.0000	(30.986)	0	0	0
20/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	139.0000	109.0000	(21.583)	0	0	0
20/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	103.0000	122.0000	18.447	0	0	0
20/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
20/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,648.0000	5,865.0000	3.842	0	0	0
20/08/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,334.0000	3,536.0000	6.059	0	0	0
20/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	336.0000	401.0000	19.345	0	0	0
20/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,174.0000	2,940.0000	(7.372)	0	0	0
20/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
20/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	329.0000	273.0000	(17.021)	0	0	0
20/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,213.0000	1,983.0000	(10.393)	0	0	0
20/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
20/08/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,442.0000	2,627.0000	7.576	0	0	0
20/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	502.0000	422.0000	(15.936)	0	0	0
20/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	91.0000	99.0000	8.791	0	0	0
20/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,104.0000	8,336.0000	2.863	0	0	0
20/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,498.0000	2,261.0000	(9.488)	0	0	0
20/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,647.0000	1,810.0000	9.897	0	0	0
20/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,309.0000	1,136.0000	(13.216)	0	0	0
20/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,410.0000	1,225.0000	(13.121)	0	0	0
20/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
20/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	76.0000	53.0000	(30.263)	0	0	0
20/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	207.0000	170.0000	(17.874)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
20/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	287.0000	341.0000	18.815	0	0	0
20/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,134.0000	6,355.0000	3.603	0	0	0
20/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
20/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	57.0000	40.0000	(29.825)	0	0	0
20/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	536.0000	452.0000	(15.672)	0	0	0
20/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,197.0000	3,397.0000	6.256	0	0	0
20/08/2009	£ / R	2010/03/15	15.20	Put	Currency Future	1,849.0000	2,020.0000	9.248	0	0	0
20/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,148.0000	3,915.0000	(5.617)	0	0	0
20/08/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,503.0000	5,719.0000	3.925	0	0	0
20/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	219.0000	181.0000	(17.352)	0	0	0
20/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,461.0000	7,692.0000	3.096	0	0	0
20/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,314.0000	2,495.0000	7.822	0	0	0
20/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,439.0000	4,205.0000	(5.271)	0	0	0
20/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	336.0000	279.0000	(16.964)	0	0	0
20/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
20/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	364.0000	306.0000	(15.934)	0	0	0
20/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,611.0000	3,817.0000	5.705	0	0	0
20/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,142.0000	2,322.0000	8.403	0	0	0
20/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,390.0000	4,157.0000	(5.308)	0	0	0
20/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,339.0000	1,489.0000	11.202	0	0	0
20/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,659.0000	7,891.0000	3.029	0	0	0
20/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	238.0000	197.0000	(17.227)	0	0	0
20/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,697.0000	5,913.0000	3.791	0	0	0
20/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	161.0000	132.0000	(18.012)	0	0	0
20/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,451.0000	2,213.0000	(9.710)	0	0	0
20/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,938.0000	4,148.0000	5.333	0	0	0
20/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
20/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,016.0000	3,212.0000	6.499	0	0	0
20/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,417.0000	3,183.0000	(6.848)	0	0	0
20/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,052.0000	3,816.0000	(5.824)	0	0	0
20/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
20/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	561.0000	473.0000	(15.686)	0	0	0
20/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,591.0000	1,393.0000	(12.445)	0	0	0
20/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,481.0000	1,288.0000	(13.032)	0	0	0
20/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	219.0000	258.0000	17.808	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,245.0000	4,013.0000	(5.465)	0	0	0
20/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	387.0000	326.0000	(15.762)	0	0	0
20/08/2009	£ / R	2010/03/15	9.55	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
20/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	69.0000	48.0000	(30.435)	0	0	0
20/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	259.0000	304.0000	17.375	0	0	0
20/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
20/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,271.0000	3,037.0000	(7.154)	0	0	0
20/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	3,798.0000	4,006.0000	5.477	0	0	0
20/08/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,308.0000	2,070.0000	(10.312)	0	0	0
20/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,015.0000	2,191.0000	8.734	0	0	0
20/08/2009	£ / R	2010/03/15	11.55	Put	Currency Future	86.0000	85.0000	(1.163)	0	0	0
20/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	170.0000	140.0000	(17.647)	0	0	0
20/08/2009	£ / R	2010/03/15	10.55	Put	Currency Future	48.0000	53.0000	10.417	0	0	0
20/08/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,077.0000	2,842.0000	(7.637)	0	0	0
20/08/2009	£ / R	2010/03/15	9.75	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
20/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,118.0000	1,899.0000	(10.340)	0	0	0
20/08/2009	£ / R	2010/03/15	10.75	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
20/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	308.0000	255.0000	(17.208)	0	0	0
20/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,491.0000	1,647.0000	10.463	0	0	0
20/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	395.0000	467.0000	18.228	0	0	0
20/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	318.0000	380.0000	19.497	0	0	0
20/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	202.0000	167.0000	(17.327)	0	0	0
20/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	513.0000	432.0000	(15.789)	0	0	0
20/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,954.0000	3,719.0000	(5.943)	0	0	0
20/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,608.0000	1,769.0000	10.012	0	0	0
20/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	96.0000	114.0000	18.750	0	0	0
20/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,380.0000	3,583.0000	6.006	0	0	0
20/08/2009	£ / R	2010/03/15	15.90	Call	Currency Future	315.0000	261.0000	(17.143)	0	0	0
20/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,340.0000	1,165.0000	(13.060)	0	0	0
20/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	136.0000	106.0000	(22.059)	0	0	0
20/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
20/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,980.0000	2,745.0000	(7.886)	0	0	0
20/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
20/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	111.0000	131.0000	18.018	0	0	0
20/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,033.0000	1,815.0000	(10.723)	0	0	0
20/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,486.0000	2,671.0000	7.442	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,313.0000	4,522.0000	4.846	0	0	0
20/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,278.0000	1,107.0000	(13.380)	0	0	0
20/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	355.0000	422.0000	18.873	0	0	0
20/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,399.0000	2,583.0000	7.670	0	0	0
20/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	322.0000	267.0000	(17.081)	0	0	0
20/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,568.0000	1,728.0000	10.204	0	0	0
20/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	491.0000	413.0000	(15.886)	0	0	0
20/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	142.0000	112.0000	(21.127)	0	0	0
20/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,220.0000	4,428.0000	4.929	0	0	0
20/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,288.0000	3,489.0000	6.113	0	0	0
20/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	211.0000	174.0000	(17.536)	0	0	0
20/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	88.0000	92.0000	4.545	0	0	0
20/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
20/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,222.0000	2,988.0000	(7.263)	0	0	0
20/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,197.0000	3,964.0000	(5.552)	0	0	0
20/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	158.0000	129.0000	(18.354)	0	0	0
20/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,061.0000	3,258.0000	6.436	0	0	0
20/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	233.0000	193.0000	(17.167)	0	0	0
20/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,185.0000	2,365.0000	8.238	0	0	0
20/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,445.0000	1,257.0000	(13.010)	0	0	0
20/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	273.0000	322.0000	17.949	0	0	0
20/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	549.0000	462.0000	(15.847)	0	0	0
20/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
20/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	357.0000	299.0000	(16.246)	0	0	0
20/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,260.0000	2,026.0000	(10.354)	0	0	0
20/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,377.0000	1,528.0000	10.966	0	0	0
20/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
20/08/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,100.0000	3,865.0000	(5.732)	0	0	0
20/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,986.0000	4,194.0000	5.218	0	0	0
20/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,125.0000	2,891.0000	(7.488)	0	0	0
20/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,302.0000	1,450.0000	11.367	0	0	0
20/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	574.0000	484.0000	(15.679)	0	0	0
20/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	245.0000	288.0000	17.551	0	0	0
20/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,517.0000	1,323.0000	(12.788)	0	0	0
20/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	372.0000	313.0000	(15.860)	0	0	0
20/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	243.0000	201.0000	(17.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,100.0000	2,278.0000	8.476	0	0	0
20/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	164.0000	135.0000	(17.683)	0	0	0
20/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,971.0000	3,167.0000	6.597	0	0	0
20/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	83.0000	83.0000	-	0	0	0
20/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,355.0000	2,117.0000	(10.106)	0	0	0
20/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
20/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,319.0000	3,086.0000	(7.020)	0	0	0
20/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
20/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,293.0000	4,061.0000	(5.404)	0	0	0
20/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,891.0000	4,100.0000	5.371	0	0	0
20/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
20/08/2009	£ / R	2010/06/14			Currency Future	13.9789	13.7374	(1.728)	0.0000	0.0000	0
20/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	214.0000	182.0000	(14.953)	0	0	0
20/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,461.0000	2,635.0000	7.070	0	0	0
20/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
20/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	306.0000	263.0000	(14.052)	0	0	0
20/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,556.0000	7,779.0000	2.951	0	0	0
20/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,735.0000	4,945.0000	4.435	0	0	0
20/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	256.0000	217.0000	(15.234)	0	0	0
20/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,754.0000	2,936.0000	6.609	0	0	0
20/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	292.0000	251.0000	(14.041)	0	0	12,265
20/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
20/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	69.0000	53.0000	(23.188)	0	0	0
20/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	740.0000	643.0000	(13.108)	0	0	0
20/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	476.0000	550.0000	15.546	0	0	0
20/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,227.0000	4,430.0000	4.802	0	0	0
20/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	311.0000	267.0000	(14.148)	0	0	0
20/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,229.0000	1,360.0000	10.659	0	0	0
20/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,206.0000	6,424.0000	3.513	0	0	0
20/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
20/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	490.0000	422.0000	(13.878)	0	0	0
20/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	64.0000	48.0000	(25.000)	0	0	0
20/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,596.0000	4,803.0000	4.504	0	0	0
20/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,000.0000	874.0000	(12.600)	0	0	0
20/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,833.0000	3,594.0000	(6.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2010/06/14	12.00	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
20/08/2009	£ / R 2010/06/14	19.95	Call	Currency Future	140.0000	116.0000	(17.143)	0	0	0
20/08/2009	£ / R 2010/06/14	14.10	Call	Currency Future	944.0000	824.0000	(12.712)	0	0	0
20/08/2009	£ / R 2010/06/14	7.90	Call	Currency Future	6,081.0000	5,840.0000	(3.963)	0	0	0
20/08/2009	£ / R 2010/06/14	18.35	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
20/08/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,511.0000	1,656.0000	9.596	0	0	0
20/08/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,427.0000	2,203.0000	(9.230)	0	0	0
20/08/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,043.0000	8,267.0000	2.785	0	0	0
20/08/2009	£ / R 2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	£ / R 2010/06/14	16.30	Call	Currency Future	433.0000	373.0000	(13.857)	0	0	0
20/08/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,814.0000	4,014.0000	5.244	0	0	0
20/08/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,872.0000	2,645.0000	(7.904)	0	0	0
20/08/2009	£ / R 2010/06/14	14.35	Call	Currency Future	858.0000	748.0000	(12.821)	0	0	0
20/08/2009	£ / R 2010/06/14	22.05	Put	Currency Future	8,140.0000	8,365.0000	2.764	0	0	0
20/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,484.0000	1,314.0000	(11.456)	0	0	0
20/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,020.0000	891.0000	(12.647)	0	0	0
20/08/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,506.0000	4,271.0000	(5.215)	0	0	0
20/08/2009	£ / R 2010/06/14	15.30	Put	Currency Future	1,929.0000	2,091.0000	8.398	0	0	0
20/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	93.0000	108.0000	16.129	0	0	0
20/08/2009	£ / R 2010/06/14	10.40	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
20/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,102.0000	2,873.0000	(7.382)	0	0	0
20/08/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,065.0000	1,186.0000	11.362	0	0	0
20/08/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,150.0000	2,919.0000	(7.333)	0	0	0
20/08/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,335.0000	8,561.0000	2.711	0	0	0
20/08/2009	£ / R 2010/06/14	15.30	Call	Currency Future	608.0000	529.0000	(12.993)	0	0	0
20/08/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,638.0000	3,399.0000	(6.570)	0	0	0
20/08/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,345.0000	3,107.0000	(7.115)	0	0	0
20/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
20/08/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,603.0000	4,367.0000	(5.127)	0	0	0
20/08/2009	£ / R 2010/06/14	13.30	Put	Currency Future	613.0000	701.0000	14.356	0	0	0
20/08/2009	£ / R 2010/06/14	13.85	Put	Currency Future	911.0000	1,022.0000	12.184	0	0	0
20/08/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,286.0000	8,512.0000	2.727	0	0	0
20/08/2009	£ / R 2010/06/14	15.75	Call	Currency Future	523.0000	454.0000	(13.193)	0	0	0
20/08/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,455.0000	1,288.0000	(11.478)	0	0	0
20/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,213.0000	2,000.0000	(9.625)	0	0	0
20/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	941.0000	1,054.0000	12.009	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2010/06/14	9.50	Put	Currency Future	27.0000	34.0000	25.926	0	0	0
20/08/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,939.0000	1,736.0000	(10.469)	0	0	0
20/08/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,040.0000	909.0000	(12.596)	0	0	0
20/08/2009	£ / R 2010/06/14	16.75	Call	Currency Future	372.0000	320.0000	(13.978)	0	0	0
20/08/2009	£ / R 2010/06/14	11.70	Put	Currency Future	148.0000	165.0000	11.486	0	0	0
20/08/2009	£ / R 2010/06/14	12.95	Put	Currency Future	455.0000	527.0000	15.824	0	0	0
20/08/2009	£ / R 2010/06/14	12.50	Put	Currency Future	313.0000	356.0000	13.738	0	0	0
20/08/2009	£ / R 2010/06/14	12.30	Put	Currency Future	261.0000	298.0000	14.176	0	0	0
20/08/2009	£ / R 2010/06/14	14.30	Call	Currency Future	874.0000	762.0000	(12.815)	0	0	0
20/08/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,692.0000	2,466.0000	(8.395)	0	0	0
20/08/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,651.0000	1,459.0000	(11.629)	0	0	0
20/08/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,111.0000	6,329.0000	3.567	0	0	0
20/08/2009	£ / R 2010/06/14	10.50	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
20/08/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,583.0000	1,398.0000	(11.687)	0	0	0
20/08/2009	£ / R 2010/06/14	10.70	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
20/08/2009	£ / R 2010/06/14	21.95	Call	Currency Future	72.0000	55.0000	(23.611)	0	0	0
20/08/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,089.0000	2,256.0000	7.994	0	0	0
20/08/2009	£ / R 2010/06/14	12.80	Put	Currency Future	404.0000	460.0000	13.861	0	0	0
20/08/2009	£ / R 2010/06/14	15.05	Call	Currency Future	664.0000	577.0000	(13.102)	0	0	0
20/08/2009	£ / R 2010/06/14	10.10	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
20/08/2009	£ / R 2010/06/14	19.75	Call	Currency Future	148.0000	125.0000	(15.541)	0	0	0
20/08/2009	£ / R 2010/06/14	15.20	Call	Currency Future	630.0000	547.0000	(13.175)	0	0	0
20/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	490.0000	422.0000	(13.878)	0	0	0
20/08/2009	£ / R 2010/06/14	13.65	Call	Currency Future	1,125.0000	986.0000	(12.356)	0	0	0
20/08/2009	£ / R 2010/06/14	16.50	Call	Currency Future	404.0000	348.0000	(13.861)	0	0	0
20/08/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,292.0000	1,138.0000	(11.920)	0	0	0
20/08/2009	£ / R 2010/06/14	15.05	Put	Currency Future	1,735.0000	1,890.0000	8.934	0	0	0
20/08/2009	£ / R 2010/06/14	21.65	Call	Currency Future	79.0000	62.0000	(21.519)	0	0	0
20/08/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,515.0000	2,289.0000	(8.986)	0	0	0
20/08/2009	£ / R 2010/06/14	21.75	Call	Currency Future	77.0000	60.0000	(22.078)	0	0	0
20/08/2009	£ / R 2010/06/14	22.20	Call	Currency Future	65.0000	49.0000	(24.615)	0	0	0
20/08/2009	£ / R 2010/06/14	12.70	Put	Currency Future	372.0000	422.0000	13.441	0	0	0
20/08/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,926.0000	3,111.0000	6.323	0	0	0
20/08/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,678.0000	3,876.0000	5.383	0	0	0
20/08/2009	£ / R 2010/06/14	12.55	Put	Currency Future	327.0000	372.0000	13.761	0	0	0
20/08/2009	£ / R 2010/06/14	19.65	Put	Currency Future	5,823.0000	6,041.0000	3.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	136.0000	152.0000	11.765	0	0	0
20/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,919.0000	6,138.0000	3.700	0	0	0
20/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	128.0000	106.0000	(17.188)	0	0	0
20/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	464.0000	400.0000	(13.793)	0	0	0
20/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
20/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,211.0000	2,382.0000	7.734	0	0	0
20/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,294.0000	2,467.0000	7.541	0	0	0
20/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,056.0000	2,827.0000	(7.493)	0	0	0
20/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	568.0000	494.0000	(13.028)	0	0	0
20/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,632.0000	3,830.0000	5.452	0	0	0
20/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	473.0000	408.0000	(13.742)	0	0	0
20/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,931.0000	3,692.0000	(6.080)	0	0	0
20/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	85.0000	67.0000	(21.176)	0	0	0
20/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,016.0000	1,809.0000	(10.268)	0	0	0
20/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	326.0000	280.0000	(14.110)	0	0	0
20/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,173.0000	1,961.0000	(9.756)	0	0	0
20/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,540.0000	3,301.0000	(6.751)	0	0	0
20/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,797.0000	2,979.0000	6.507	0	0	0
20/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	337.0000	289.0000	(14.243)	0	0	0
20/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,350.0000	6,568.0000	3.433	0	0	0
20/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	112.0000	91.0000	(18.750)	0	0	0
20/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	135.0000	112.0000	(17.037)	0	0	0
20/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,341.0000	2,119.0000	(9.483)	0	0	0
20/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,498.0000	3,693.0000	5.575	0	0	0
20/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,042.0000	4,245.0000	5.022	0	0	0
20/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
20/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	796.0000	898.0000	12.814	0	0	0
20/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,332.0000	1,469.0000	10.285	0	0	0
20/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,902.0000	1,700.0000	(10.620)	0	0	0
20/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,242.0000	1,092.0000	(12.077)	0	0	12,265
20/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,408.0000	3,602.0000	5.692	0	0	0
20/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	237.0000	272.0000	14.768	0	0	0
20/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,733.0000	6,954.0000	3.282	0	0	0
20/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,220.0000	3,985.0000	(5.569)	0	0	0
20/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	205.0000	174.0000	(15.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,029.0000	3,789.0000	(5.957)	0	0	0
20/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	72.0000	82.0000	13.889	0	0	0
20/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	228.0000	194.0000	(14.912)	0	0	0
20/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	663.0000	755.0000	13.876	0	0	0
20/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,544.0000	2,720.0000	6.918	0	0	0
20/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,632.0000	5,849.0000	3.853	0	0	0
20/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	566.0000	648.0000	14.488	0	0	0
20/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	267.0000	229.0000	(14.232)	0	0	0
20/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,876.0000	5,086.0000	4.307	0	0	0
20/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,143.0000	3,332.0000	6.013	0	0	0
20/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,851.0000	2,010.0000	8.590	0	0	0
20/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,171.0000	1,027.0000	(12.297)	0	0	0
20/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,603.0000	2,377.0000	(8.682)	0	0	0
20/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	273.0000	312.0000	14.286	0	0	0
20/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,103.0000	966.0000	(12.421)	0	0	0
20/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	247.0000	210.0000	(14.980)	0	0	0
20/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	299.0000	341.0000	14.047	0	0	0
20/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,345.0000	1,186.0000	(11.822)	0	0	0
20/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	962.0000	840.0000	(12.682)	0	0	0
20/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	514.0000	446.0000	(13.230)	0	0	0
20/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	540.0000	470.0000	(12.963)	0	0	0
20/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	271.0000	233.0000	(14.022)	0	0	0
20/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,442.0000	3,204.0000	(6.915)	0	0	0
20/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	742.0000	839.0000	13.073	0	0	0
20/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	124.0000	140.0000	12.903	0	0	0
20/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,549.0000	4,757.0000	4.572	0	0	0
20/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	824.0000	928.0000	12.621	0	0	0
20/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,756.0000	1,560.0000	(11.162)	0	0	0
20/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,750.0000	7,975.0000	2.903	0	0	0
20/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	161.0000	136.0000	(15.528)	0	0	0
20/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	971.0000	1,086.0000	11.843	0	0	0
20/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,300.0000	5,514.0000	4.038	0	0	0
20/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,335.0000	2,509.0000	7.452	0	0	0
20/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,859.0000	4,060.0000	5.209	0	0	0
20/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,461.0000	2,635.0000	7.070	0	0	0
20/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,792.0000	1,594.0000	(11.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,549.0000	1,370.0000	(11.556)	0	0	0
20/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,905.0000	4,106.0000	5.147	0	0	0
20/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	356.0000	405.0000	13.764	0	0	0
20/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	811.0000	706.0000	(12.947)	0	0	0
20/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	598.0000	519.0000	(13.211)	0	0	0
20/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,394.0000	3,156.0000	(7.012)	0	0	0
20/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,386.0000	5,146.0000	(4.456)	0	0	0
20/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,060.0000	927.0000	(12.547)	0	0	0
20/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	178.0000	151.0000	(15.169)	0	0	0
20/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
20/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	89.0000	103.0000	15.730	0	0	0
20/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	108.0000	123.0000	13.889	0	0	0
20/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,865.0000	1,664.0000	(10.777)	0	0	0
20/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	420.0000	482.0000	14.762	0	0	0
20/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	152.0000	129.0000	(15.132)	0	0	0
20/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,586.0000	2,763.0000	6.845	0	0	0
20/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	69.0000	75.0000	8.696	0	0	0
20/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,832.0000	5,591.0000	(4.132)	0	0	0
20/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	288.0000	247.0000	(14.236)	0	0	0
20/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,162.0000	1,290.0000	11.015	0	0	0
20/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,969.0000	2,132.0000	8.278	0	0	0
20/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	130.0000	146.0000	12.308	0	0	0
20/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,728.0000	5,945.0000	3.788	0	0	0
20/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	520.0000	598.0000	15.000	0	0	0
20/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	506.0000	438.0000	(13.439)	0	0	0
20/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	284.0000	243.0000	(14.437)	0	0	0
20/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,967.0000	6,185.0000	3.653	0	0	0
20/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	419.0000	360.0000	(14.081)	0	0	0
20/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	426.0000	367.0000	(13.850)	0	0	0
20/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,458.0000	4,223.0000	(5.271)	0	0	0
20/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	82.0000	64.0000	(21.951)	0	0	0
20/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	142.0000	159.0000	11.972	0	0	0
20/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,848.0000	8,073.0000	2.867	0	0	0
20/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,000.0000	874.0000	(12.600)	0	0	0
20/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,248.0000	3,012.0000	(7.266)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,362.0000	4,128.0000	(5.365)	0	0	0
20/08/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,263.0000	1,396.0000	10.530	0	0	0
20/08/2009	£ / R 2010/06/14	11.95	Put	Currency Future	184.0000	213.0000	15.761	0	0	0
20/08/2009	£ / R 2010/06/14	13.45	Put	Currency Future	689.0000	782.0000	13.498	0	0	0
20/08/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,275.0000	3,467.0000	5.863	0	0	0
20/08/2009	£ / R 2010/06/14	13.75	Put	Currency Future	853.0000	959.0000	12.427	0	0	0
20/08/2009	£ / R 2010/06/14	10.55	Call	Currency Future	3,491.0000	3,253.0000	(6.818)	0	0	0
20/08/2009	£ / R 2010/06/14	10.65	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
20/08/2009	£ / R 2010/06/14	13.95	Put	Currency Future	971.0000	1,086.0000	11.843	0	0	0
20/08/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,097.0000	1,221.0000	11.304	0	0	0
20/08/2009	£ / R 2010/06/14	13.35	Put	Currency Future	638.0000	727.0000	13.950	0	0	0
20/08/2009	£ / R 2010/06/14	19.80	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
20/08/2009	£ / R 2010/06/14	9.65	Put	Currency Future	33.0000	41.0000	24.242	0	0	0
20/08/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,840.0000	3,023.0000	6.444	0	0	0
20/08/2009	£ / R 2010/06/14	16.90	Call	Currency Future	354.0000	304.0000	(14.124)	0	0	0
20/08/2009	£ / R 2010/06/14	10.55	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
20/08/2009	£ / R 2010/06/14	11.65	Call	Currency Future	2,471.0000	2,246.0000	(9.106)	0	0	0
20/08/2009	£ / R 2010/06/14	15.85	Put	Currency Future	2,377.0000	2,551.0000	7.320	0	0	0
20/08/2009	£ / R 2010/06/14	13.50	Put	Currency Future	715.0000	811.0000	13.427	0	0	0
20/08/2009	£ / R 2010/06/14	21.80	Put	Currency Future	7,897.0000	8,121.0000	2.837	0	0	0
20/08/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,918.0000	2,690.0000	(7.814)	0	0	0
20/08/2009	£ / R 2010/06/14	14.40	Call	Currency Future	842.0000	734.0000	(12.827)	0	0	0
20/08/2009	£ / R 2010/06/14	15.70	Call	Currency Future	531.0000	462.0000	(12.994)	0	0	0
20/08/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,009.0000	2,173.0000	8.163	0	0	0
20/08/2009	£ / R 2010/06/14	9.55	Put	Currency Future	29.0000	36.0000	24.138	0	0	0
20/08/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,399.0000	1,236.0000	(11.651)	0	0	0
20/08/2009	£ / R 2010/06/14	17.85	Call	Currency Future	263.0000	225.0000	(14.449)	0	0	0
20/08/2009	£ / R 2010/06/14	14.15	Call	Currency Future	926.0000	808.0000	(12.743)	0	0	0
20/08/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,267.0000	1,115.0000	(11.997)	0	0	0
20/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,088.0000	4,291.0000	4.966	0	0	0
20/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,685.0000	1,492.0000	(11.454)	0	0	0
20/08/2009	£ / R 2010/06/14	17.40	Call	Currency Future	302.0000	259.0000	(14.238)	0	0	0
20/08/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,218.0000	1,070.0000	(12.151)	0	0	0
20/08/2009	£ / R 2010/06/14	18.40	Call	Currency Future	221.0000	188.0000	(14.932)	0	0	0
20/08/2009	£ / R 2010/06/14	18.05	Put	Currency Future	4,318.0000	4,523.0000	4.748	0	0	0
20/08/2009	£ / R 2010/06/14	17.85	Put	Currency Future	4,134.0000	4,337.0000	4.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	76.0000	59.0000	(22.368)	0	0	0
20/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,302.0000	6,520.0000	3.459	0	0	0
20/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,642.0000	4,850.0000	4.481	0	0	0
20/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,559.0000	2,333.0000	(8.832)	0	0	0
20/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	144.0000	121.0000	(15.972)	0	0	0
20/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	589.0000	674.0000	14.431	0	0	0
20/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	131.0000	108.0000	(17.557)	0	0	0
20/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	142.0000	118.0000	(16.901)	0	0	0
20/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,647.0000	2,421.0000	(8.538)	0	0	0
20/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	243.0000	207.0000	(14.815)	0	0	0
20/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,082.0000	946.0000	(12.569)	0	0	0
20/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,194.0000	1,048.0000	(12.228)	0	0	0
20/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,403.0000	1,543.0000	9.979	0	0	0
20/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	122.0000	100.0000	(18.033)	0	0	0
20/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	891.0000	777.0000	(12.795)	0	0	0
20/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	133.0000	110.0000	(17.293)	0	0	0
20/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,828.0000	1,629.0000	(10.886)	0	0	0
20/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	7,946.0000	8,170.0000	2.819	0	0	0
20/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,493.0000	6,713.0000	3.388	0	0	0
20/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,723.0000	3,922.0000	5.345	0	0	0
20/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,252.0000	2,424.0000	7.638	0	0	0
20/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,063.0000	6,281.0000	3.596	0	0	0
20/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,364.0000	4,570.0000	4.720	0	0	0
20/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	118.0000	134.0000	13.559	0	0	0
20/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,015.0000	6,233.0000	3.624	0	0	0
20/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,318.0000	1,162.0000	(11.836)	0	0	0
20/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
20/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	113.0000	128.0000	13.274	0	0	0
20/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	3,996.0000	4,199.0000	5.080	0	0	0
20/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	588.0000	511.0000	(13.095)	0	0	0
20/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,784.0000	3,545.0000	(6.316)	0	0	0
20/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,653.0000	7,877.0000	2.927	0	0	0
20/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
20/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
20/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,432.0000	8,659.0000	2.692	0	0	0
20/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,829.0000	5,039.0000	4.349	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R 2010/06/14	13.60	Put	Currency Future	769.0000	869.0000	13.004	0	0	0
20/08/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,686.0000	3,448.0000	(6.457)	0	0	0
20/08/2009	£ / R 2010/06/14	15.60	Call	Currency Future	549.0000	477.0000	(13.115)	0	0	0
20/08/2009	£ / R 2010/06/14	12.40	Put	Currency Future	286.0000	326.0000	13.986	0	0	0
20/08/2009	£ / R 2010/06/14	11.25	Call	Currency Future	2,827.0000	2,600.0000	(8.030)	0	0	0
20/08/2009	£ / R 2010/06/14	13.60	Call	Currency Future	1,148.0000	1,006.0000	(12.369)	0	0	0
20/08/2009	£ / R 2010/06/14	10.45	Call	Currency Future	3,589.0000	3,350.0000	(6.659)	0	0	0
20/08/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,651.0000	4,415.0000	(5.074)	0	0	0
20/08/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,397.0000	6,616.0000	3.423	0	0	0
20/08/2009	£ / R 2010/06/14	10.30	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
20/08/2009	£ / R 2010/06/14	10.35	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
20/08/2009	£ / R 2010/06/14	20.25	Call	Currency Future	126.0000	104.0000	(17.460)	0	0	0
20/08/2009	£ / R 2010/06/14	19.55	Call	Currency Future	157.0000	132.0000	(15.924)	0	0	0
20/08/2009	£ / R 2010/06/14	9.45	Call	Currency Future	4,554.0000	4,319.0000	(5.160)	0	0	0
20/08/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,737.0000	2,510.0000	(8.294)	0	0	0
20/08/2009	£ / R 2010/06/14	12.25	Put	Currency Future	249.0000	285.0000	14.458	0	0	0
20/08/2009	£ / R 2010/06/14	9.45	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
20/08/2009	£ / R 2010/06/14	10.30	Call	Currency Future	3,735.0000	3,496.0000	(6.399)	0	0	0
20/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,103.0000	966.0000	(12.421)	0	0	0
20/08/2009	£ / R 2010/06/14	9.35	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
20/08/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,977.0000	1,772.0000	(10.369)	0	0	0
20/08/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,196.0000	1,325.0000	10.786	0	0	0
20/08/2009	£ / R 2010/06/14	13.70	Put	Currency Future	824.0000	928.0000	12.621	0	0	0
20/08/2009	£ / R 2010/06/14	20.00	Call	Currency Future	138.0000	114.0000	(17.391)	0	0	0
20/08/2009	£ / R 2010/06/14	17.70	Call	Currency Future	275.0000	236.0000	(14.182)	0	0	0
20/08/2009	£ / R 2010/06/14	12.10	Put	Currency Future	215.0000	247.0000	14.884	0	0	0
20/08/2009	£ / R 2010/06/14	11.25	Put	Currency Future	98.0000	112.0000	14.286	0	0	0
20/08/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,296.0000	3,059.0000	(7.191)	0	0	0
20/08/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,172.0000	3,936.0000	(5.657)	0	0	0
20/08/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,129.0000	1,255.0000	11.160	0	0	0
20/08/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,170.0000	2,340.0000	7.834	0	0	0
20/08/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,254.0000	6,472.0000	3.486	0	0	0
20/08/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,616.0000	1,427.0000	(11.696)	0	0	0
20/08/2009	£ / R 2010/06/14	17.20	Call	Currency Future	321.0000	276.0000	(14.019)	0	0	0
20/08/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,033.0000	1,153.0000	11.617	0	0	0
20/08/2009	£ / R 2010/06/14	16.60	Call	Currency Future	391.0000	336.0000	(14.066)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
20/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	47.0000	23.684	0	0	0
20/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,670.0000	2,849.0000	6.704	0	0	0
20/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	941.0000	1,054.0000	12.009	0	0	0
20/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	150.0000	127.0000	(15.333)	0	0	0
20/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
20/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	981.0000	857.0000	(12.640)	0	0	0
20/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
20/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	236.0000	200.0000	(15.254)	0	0	0
20/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	782.0000	680.0000	(13.043)	0	0	0
20/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,012.0000	3,199.0000	6.208	0	0	0
20/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	387.0000	439.0000	13.437	0	0	0
20/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,457.0000	4,663.0000	4.622	0	0	0
20/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	908.0000	792.0000	(12.775)	0	0	0
20/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,020.0000	891.0000	(12.647)	0	0	0
20/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	5,871.0000	6,090.0000	3.730	0	0	0
20/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,002.0000	1,119.0000	11.677	0	0	0
20/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,384.0000	2,160.0000	(9.396)	0	0	0
20/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,782.0000	2,555.0000	(8.160)	0	0	0
20/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	449.0000	386.0000	(14.031)	0	0	0
20/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	7,799.0000	8,024.0000	2.885	0	0	0
20/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,055.0000	1,846.0000	(10.170)	0	0	0
20/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
20/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	882.0000	990.0000	12.245	0	0	0
20/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	124.0000	102.0000	(17.742)	0	0	0
20/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
20/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,507.0000	7,731.0000	2.984	0	0	0
20/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	78.0000	61.0000	(21.795)	0	0	0
20/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	208.0000	176.0000	(15.385)	0	0	0
20/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	279.0000	240.0000	(13.978)	0	0	0
20/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	619.0000	538.0000	(13.086)	0	0	0
20/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	103.0000	117.0000	13.592	0	0	0
20/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,851.0000	2,010.0000	8.590	0	0	0
20/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,267.0000	4,034.0000	(5.461)	0	0	0
20/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,542.0000	3,738.0000	5.534	0	0	0
20/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	7,994.0000	8,219.0000	2.815	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	86.0000	68.0000	(20.930)	0	0	0
20/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,503.0000	4,710.0000	4.597	0	0	0
20/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0
20/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	372.0000	422.0000	13.441	0	0	0
20/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	232.0000	197.0000	(15.086)	0	0	0
20/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,445.0000	6,664.0000	3.398	0	0	0
20/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	70.0000	78.0000	11.429	0	0	0
20/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	73.0000	56.0000	(23.288)	0	0	0
20/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,587.0000	3,784.0000	5.492	0	0	0
20/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,383.0000	8,610.0000	2.708	0	0	0
20/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,298.0000	2,079.0000	(9.530)	0	0	0
20/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	316.0000	271.0000	(14.241)	0	0	0
20/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	169.0000	192.0000	13.609	0	0	0
20/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	163.0000	138.0000	(15.337)	0	0	0
20/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,712.0000	2,892.0000	6.637	0	0	0
20/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	630.0000	547.0000	(13.175)	0	0	0
20/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,585.0000	5,801.0000	3.868	0	0	0
20/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,890.0000	2,050.0000	8.466	0	0	0
20/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,315.0000	4,081.0000	(5.423)	0	0	0
20/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	441.0000	380.0000	(13.832)	0	0	0
20/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,199.0000	2,966.0000	(7.284)	0	0	0
20/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	85.0000	98.0000	15.294	0	0	0
20/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,345.0000	3,107.0000	(7.115)	0	0	0
20/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,419.0000	2,593.0000	7.193	0	0	0
20/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,094.0000	1,884.0000	(10.029)	0	0	0
20/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,651.0000	1,459.0000	(11.629)	0	0	0
20/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	498.0000	430.0000	(13.655)	0	0	0
20/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	148.0000	165.0000	11.486	0	0	0
20/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,180.0000	4,384.0000	4.880	0	0	0
20/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,364.0000	3,557.0000	5.737	0	0	0
20/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	456.0000	393.0000	(13.816)	0	0	0
20/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
20/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	259.0000	221.0000	(14.672)	0	0	0
20/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	343.0000	294.0000	(14.286)	0	0	0
20/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,964.0000	2,736.0000	(7.692)	0	0	0
20/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,627.0000	2,806.0000	6.814	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,427.0000	2,203.0000	(9.230)	0	0	0
20/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,092.0000	8,316.0000	2.768	0	0	0
20/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
20/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,502.0000	2,677.0000	6.994	0	0	0
20/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,159.0000	6,377.0000	3.540	0	0	0
20/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,189.0000	8,414.0000	2.748	0	0	0
20/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	81.0000	63.0000	(22.222)	0	0	0
20/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	71.0000	54.0000	(23.944)	0	0	0
20/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
20/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	239.0000	204.0000	(14.644)	0	0	0
20/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	676.0000	587.0000	(13.166)	0	0	0
20/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,720.0000	1,526.0000	(11.279)	0	0	0
20/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,411.0000	4,616.0000	4.647	0	0	0
20/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,697.0000	1,850.0000	9.016	0	0	0
20/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	341.0000	388.0000	13.783	0	0	0
20/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
20/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	481.0000	415.0000	(13.721)	0	0	0
20/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	154.0000	131.0000	(14.935)	0	0	0
20/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,272.0000	4,477.0000	4.799	0	0	0
20/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,775.0000	5,993.0000	3.775	0	0	0
20/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	251.0000	214.0000	(14.741)	0	0	0
20/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
20/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,702.0000	7,926.0000	2.908	0	0	0
20/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,237.0000	8,463.0000	2.744	0	0	0
20/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,410.0000	4,176.0000	(5.306)	0	0	0
20/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
20/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,882.0000	3,643.0000	(6.157)	0	0	0
20/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,950.0000	4,152.0000	5.114	0	0	0
20/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	226.0000	259.0000	14.602	0	0	0
20/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	543.0000	623.0000	14.733	0	0	0
20/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,371.0000	1,211.0000	(11.670)	0	0	0
20/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,056.0000	3,243.0000	6.119	0	0	0
20/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	385.0000	331.0000	(14.026)	0	0	0
20/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,689.0000	4,897.0000	4.436	0	0	0
20/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,133.0000	1,922.0000	(9.892)	0	0	0
20/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	204.0000	235.0000	15.196	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,427.0000	1,261.0000	(11.633)	0	0	0
20/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,980.0000	3,740.0000	(6.030)	0	0	0
20/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
20/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,010.0000	2,781.0000	(7.608)	0	0	0
20/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
20/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	498.0000	574.0000	15.261	0	0	0
20/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	559.0000	485.0000	(13.238)	0	0	0
20/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,130.0000	2,298.0000	7.887	0	0	0
20/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	398.0000	342.0000	(14.070)	0	0	0
20/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,782.0000	4,992.0000	4.391	0	0	0
20/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,969.0000	3,155.0000	6.265	0	0	0
20/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	211.0000	179.0000	(15.166)	0	0	0
20/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,768.0000	3,967.0000	5.281	0	0	0
20/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	218.0000	185.0000	(15.138)	0	0	0
20/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,883.0000	3,067.0000	6.382	0	0	0
20/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,256.0000	2,039.0000	(9.619)	0	0	0
20/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
20/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,125.0000	3,887.0000	(5.770)	0	0	0
20/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	177.0000	202.0000	14.124	0	0	0
20/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,516.0000	1,342.0000	(11.478)	0	0	0
20/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	438.0000	504.0000	15.068	0	0	0
20/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	297.0000	255.0000	(14.141)	0	0	0
20/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,102.0000	2,873.0000	(7.382)	0	0	0
20/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
20/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,078.0000	3,838.0000	(5.885)	0	0	0
20/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
20/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,213.0000	2,000.0000	(9.625)	0	0	0
20/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,484.0000	1,314.0000	(11.456)	0	0	0
20/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	411.0000	354.0000	(13.869)	0	0	0
20/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,049.0000	2,215.0000	8.102	0	0	0
20/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	578.0000	502.0000	(13.149)	0	0	0
20/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	455.0000	527.0000	15.824	0	0	0
20/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	184.0000	213.0000	15.761	0	0	0
20/08/2009	€ / R	2009/09/14			Currency Future	11.4968	11.3177	(1.558)	11.3900	11.3900	21,080
20/08/2009	€ / R	2009/09/14	11.70	Put	Currency Future	356.0000	479.0000	34.551	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,154.0000	6,333.0000	2.909	0	0	0
20/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,906.0000	3,085.0000	6.160	0	0	0
20/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,360.0000	2,537.0000	7.500	0	0	0
20/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,608.0000	2,786.0000	6.825	0	0	0
20/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	250.0000	157.0000	(37.200)	0	0	0
20/08/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,297.0000	4,118.0000	(4.166)	0	0	0
20/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,553.0000	7,732.0000	2.370	0	0	0
20/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	153.0000	96.0000	(37.255)	0	0	0
20/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
20/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	30.0000	45.0000	50.000	0	0	0
20/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,508.0000	2,686.0000	7.097	0	0	0
20/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,063.0000	2,239.0000	8.531	0	0	0
20/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,104.0000	4,283.0000	4.362	0	0	0
20/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,703.0000	7,882.0000	2.324	0	0	0
20/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,807.0000	2,985.0000	6.341	0	0	0
20/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,473.0000	1,647.0000	11.813	0	0	0
20/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,298.0000	2,120.0000	(7.746)	0	0	0
20/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,054.0000	6,233.0000	2.957	0	0	0
20/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	469.0000	605.0000	28.998	0	0	0
20/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,041.0000	1,208.0000	16.042	0	0	0
20/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,154.0000	4,333.0000	4.309	0	0	0
20/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,424.0000	1,597.0000	12.149	0	0	0
20/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,757.0000	2,935.0000	6.456	0	0	0
20/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	901.0000	1,064.0000	18.091	0	0	0
20/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
20/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	831.0000	668.0000	(19.615)	0	0	0
20/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	116.0000	73.0000	(37.069)	0	0	0
20/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,705.0000	3,884.0000	4.831	0	0	0
20/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	203.0000	289.0000	42.365	0	0	0
20/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,608.0000	2,786.0000	6.825	0	0	0
20/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,658.0000	2,836.0000	6.697	0	0	0
20/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	7,903.0000	8,082.0000	2.265	0	0	0
20/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
20/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,865.0000	2,042.0000	9.491	0	0	0
20/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,915.0000	2,091.0000	9.191	0	0	0
20/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	34.0000	50.0000	47.059	0	0	0
20/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,897.0000	2,718.0000	(6.179)	0	0	0
20/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	38.0000	25.0000	(34.211)	0	0	100
20/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
20/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
20/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,915.0000	2,091.0000	9.191	0	0	0
20/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,558.0000	2,736.0000	6.959	0	0	0
20/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,297.0000	3,118.0000	(5.429)	0	0	0
20/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,767.0000	1,943.0000	9.960	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2009/09/14	13.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R	2009/09/14	9.60	Call	Currency Future	1,901.0000	1,723.0000	(9.363)	0	0	0
20/08/2009	€ / R	2009/09/14	17.20	Put	Currency Future	5,704.0000	5,883.0000	3.138	0	0	0
20/08/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,006.0000	3,185.0000	5.955	0	0	0
20/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,571.0000	1,745.0000	11.076	0	0	0
20/08/2009	€ / R	2009/09/14	13.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R	2009/09/14	14.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	€ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	17.05	Put	Currency Future	5,554.0000	5,733.0000	3.223	0	0	0
20/08/2009	€ / R	2009/09/14	12.00	Put	Currency Future	591.0000	738.0000	24.873	0	0	0
20/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	280.0000	173.0000	(38.214)	0	0	0
20/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,906.0000	3,085.0000	6.160	0	0	0
20/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,816.0000	1,992.0000	9.692	0	0	0
20/08/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,327.0000	1,499.0000	12.962	0	0	0
20/08/2009	€ / R	2009/09/14	19.55	Put	Currency Future	8,053.0000	8,232.0000	2.223	0	0	0
20/08/2009	€ / R	2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.60	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
20/08/2009	€ / R	2009/09/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	€ / R	2009/09/14	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,088.0000	1,256.0000	15.441	0	0	0
20/08/2009	€ / R	2009/09/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R	2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	311.0000	191.0000	(38.585)	0	0	0
20/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,183.0000	1,353.0000	14.370	0	0	0
20/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,327.0000	1,499.0000	12.962	0	0	0
20/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,619.0000	1,794.0000	10.809	0	0	0
20/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,816.0000	1,992.0000	9.692	0	0	0
20/08/2009	€ / R	2009/09/14	10.20	Call	Currency Future	1,308.0000	1,134.0000	(13.303)	0	0	0
20/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,964.0000	2,140.0000	8.961	0	0	0
20/08/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	147.0000	194.0000	31.973	0	0	0
20/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,136.0000	1,304.0000	14.789	0	0	0
20/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	183.0000	256.0000	39.891	0	0	0
20/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
20/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	4,097.0000	3,918.0000	(4.369)	0	0	0
20/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,865.0000	2,042.0000	9.491	0	0	0
20/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	786.0000	624.0000	(20.611)	0	0	0
20/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,459.0000	2,637.0000	7.239	0	0	0
20/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,904.0000	6,083.0000	3.032	0	0	0
20/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	948.0000	1,112.0000	17.300	0	0	0
20/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	414.0000	274.0000	(33.816)	0	0	0
20/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,112.0000	2,289.0000	8.381	0	0	0
20/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,571.0000	1,745.0000	11.076	0	0	0
20/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,097.0000	2,918.0000	(5.780)	0	0	0
20/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
20/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,112.0000	2,289.0000	8.381	0	0	0
20/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	97.0000	61.0000	(37.113)	0	0	0
20/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,153.0000	8,332.0000	2.196	0	0	0
20/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,260.0000	2,438.0000	7.876	0	0	0
20/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,113.0000	943.0000	(15.274)	0	0	0
20/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	48.0000	32.0000	(33.333)	0	0	0
20/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	74.0000	47.0000	(36.486)	0	0	0
20/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	877.0000	712.0000	(18.814)	0	0	0
20/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,424.0000	1,597.0000	12.149	0	0	0
20/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
20/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,409.0000	2,587.0000	7.389	0	0	0
20/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
20/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,136.0000	1,304.0000	14.789	0	0	0
20/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,104.0000	6,283.0000	2.933	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	634.0000	783.0000	23.502	0	0	0
20/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,807.0000	2,985.0000	6.341	0	0	0
20/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,161.0000	2,339.0000	8.237	0	0	0
20/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,409.0000	2,587.0000	7.389	0	0	0
20/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	164.0000	224.0000	36.585	0	0	0
20/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	81.0000	51.0000	(37.037)	0	0	0
20/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
20/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,161.0000	2,339.0000	8.237	0	0	0
20/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
20/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	52.0000	34.0000	(34.615)	0	0	0
20/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	530.0000	379.0000	(28.491)	0	0	0
20/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,106.0000	3,284.0000	5.731	0	0	0
20/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	51.0000	71.0000	39.216	0	0	0
20/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,103.0000	8,282.0000	2.209	0	0	0
20/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	677.0000	829.0000	22.452	0	0	0
20/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	132.0000	174.0000	31.818	0	0	0
20/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
20/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	741.0000	581.0000	(21.592)	0	0	0
20/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,447.0000	4,268.0000	(4.025)	0	0	0
20/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	184.0000	117.0000	(36.413)	0	0	0
20/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	379.0000	242.0000	(36.148)	0	0	0
20/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,231.0000	1,402.0000	13.891	0	0	0
20/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	39.0000	56.0000	43.590	0	0	0
20/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
20/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	118.0000	156.0000	32.203	0	0	0
20/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,310.0000	2,487.0000	7.662	0	0	0
20/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	697.0000	539.0000	(22.669)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,455.0000	1,280.0000	(12.027)	0	0	0
20/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	287.0000	399.0000	39.024	0	0	0
20/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,668.0000	1,844.0000	10.552	0	0	0
20/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,797.0000	3,618.0000	(4.714)	0	0	0
20/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,555.0000	3,734.0000	5.035	0	0	0
20/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,211.0000	2,388.0000	8.005	0	0	0
20/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,448.0000	2,269.0000	(7.312)	0	0	0
20/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	856.0000	1,016.0000	18.692	0	0	0
20/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,447.0000	3,268.0000	(5.193)	0	0	0
20/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	344.0000	211.0000	(38.663)	0	0	0
20/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,522.0000	1,696.0000	11.432	0	0	0
20/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,279.0000	1,450.0000	13.370	0	0	0
20/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,360.0000	2,537.0000	7.500	0	0	0
20/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,847.0000	3,668.0000	(4.653)	0	0	0
20/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,357.0000	1,183.0000	(12.822)	0	0	0
20/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,547.0000	5,368.0000	(3.227)	0	0	0
20/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
20/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,753.0000	7,932.0000	2.309	0	0	0
20/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	106.0000	67.0000	(36.792)	0	0	0
20/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,668.0000	1,844.0000	10.552	0	0	0
20/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,847.0000	2,668.0000	(6.287)	0	0	0
20/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,247.0000	4,068.0000	(4.215)	0	0	0
20/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,797.0000	2,618.0000	(6.400)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2009/09/14	11.95	Put	Currency Future	550.0000	693.0000	26.000	0	0	0
20/08/2009	€ / R	2009/09/14	11.05	Put	Currency Future	83.0000	112.0000	34.940	0	0	0
20/08/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,047.0000	3,868.0000	(4.423)	0	0	0
20/08/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,063.0000	2,239.0000	8.531	0	0	0
20/08/2009	€ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.45	Put	Currency Future	994.0000	1,160.0000	16.700	0	0	0
20/08/2009	€ / R	2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,376.0000	1,548.0000	12.500	0	0	0
20/08/2009	€ / R	2009/09/14	10.25	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
20/08/2009	€ / R	2009/09/14	11.55	Put	Currency Future	255.0000	361.0000	41.569	0	0	0
20/08/2009	€ / R	2009/09/14	12.45	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
20/08/2009	€ / R	2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	13.00	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/08/2009	€ / R	2009/09/14	15.25	Put	Currency Future	3,755.0000	3,934.0000	4.767	0	0	0
20/08/2009	€ / R	2009/09/14	11.90	Put	Currency Future	509.0000	649.0000	27.505	0	0	0
20/08/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,718.0000	1,893.0000	10.186	0	0	0
20/08/2009	€ / R	2009/09/14	17.70	Put	Currency Future	6,204.0000	6,383.0000	2.885	0	0	0
20/08/2009	€ / R	2009/09/14	9.15	Call	Currency Future	2,348.0000	2,170.0000	(7.581)	0	0	0
20/08/2009	€ / R	2009/09/14	12.25	Call	Currency Future	57.0000	37.0000	(35.088)	0	0	0
20/08/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,065.0000	896.0000	(15.869)	0	0	0
20/08/2009	€ / R	2009/09/14	17.25	Put	Currency Future	5,754.0000	5,933.0000	3.111	0	0	0
20/08/2009	€ / R	2009/09/14	13.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/09/14	9.65	Call	Currency Future	1,851.0000	1,674.0000	(9.562)	0	0	0
20/08/2009	€ / R	2009/09/14	11.60	Call	Currency Future	184.0000	117.0000	(36.413)	0	0	0
20/08/2009	€ / R	2009/09/14	9.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	€ / R	2009/09/14	12.25	Put	Currency Future	810.0000	969.0000	19.630	0	0	0
20/08/2009	€ / R	2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	10.25	Call	Currency Future	1,259.0000	1,086.0000	(13.741)	0	0	0
20/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,013.0000	2,190.0000	8.793	0	0	0
20/08/2009	€ / R	2009/09/14	9.50	Call	Currency Future	2,000.0000	1,822.0000	(8.900)	0	0	0
20/08/2009	€ / R	2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,454.0000	6,632.0000	2.758	0	0	0
20/08/2009	€ / R	2009/09/14	11.35	Put	Currency Future	164.0000	224.0000	36.585	0	0	0
20/08/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2009/09/14	10.80	Put	Currency Future	45.0000	63.0000	40.000	0	0	0
20/08/2009	€ / R	2009/09/14	10.55	Put	Currency Future	23.0000	35.0000	52.174	0	0	0
20/08/2009	€ / R	2009/09/14	19.70	Put	Currency Future	8,203.0000	8,382.0000	2.182	0	0	0
20/08/2009	€ / R	2009/09/14	8.15	Call	Currency Future	3,347.0000	3,168.0000	(5.348)	0	0	0
20/08/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	11.80	Call	Currency Future	127.0000	80.0000	(37.008)	0	0	0
20/08/2009	€ / R	2009/09/14	9.25	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/08/2009	€ / R	2009/09/14	11.50	Call	Currency Future	222.0000	142.0000	(36.036)	0	0	0
20/08/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	12.40	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
20/08/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,954.0000	5,133.0000	3.613	0	0	0
20/08/2009	€ / R	2009/09/14	8.25	Call	Currency Future	3,247.0000	3,068.0000	(5.513)	0	0	0
20/08/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,997.0000	2,818.0000	(5.973)	0	0	0
20/08/2009	€ / R	2009/09/14	10.15	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
20/08/2009	€ / R	2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	311.0000	191.0000	(38.585)	0	0	0
20/08/2009	€ / R	2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	11.50	Put	Currency Future	225.0000	324.0000	44.000	0	0	0
20/08/2009	€ / R	2009/09/14	10.55	Call	Currency Future	970.0000	803.0000	(17.216)	0	0	0
20/08/2009	€ / R	2009/09/14	11.60	Put	Currency Future	287.0000	399.0000	39.024	0	0	0
20/08/2009	€ / R	2009/09/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,455.0000	3,634.0000	5.181	0	0	0
20/08/2009	€ / R	2009/09/14	11.80	Put	Currency Future	430.0000	562.0000	30.698	0	0	0
20/08/2009	€ / R	2009/09/14	9.25	Call	Currency Future	2,248.0000	2,070.0000	(7.918)	0	0	0
20/08/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	7.15	Call	Currency Future	4,347.0000	4,168.0000	(4.118)	0	0	0
20/08/2009	€ / R	2009/09/14	10.45	Put	Currency Future	18.0000	28.0000	55.556	0	0	0
20/08/2009	€ / R	2009/09/14	11.65	Call	Currency Future	168.0000	106.0000	(36.905)	0	0	0
20/08/2009	€ / R	2009/09/14	9.50	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/08/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,547.0000	2,369.0000	(6.989)	0	0	0
20/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	321.0000	438.0000	36.449	0	0	0
20/08/2009	€ / R	2009/09/14	7.55	Call	Currency Future	3,947.0000	3,768.0000	(4.535)	0	0	0
20/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	250.0000	157.0000	(37.200)	0	0	0
20/08/2009	€ / R	2009/09/14	9.55	Call	Currency Future	1,950.0000	1,773.0000	(9.077)	0	0	0
20/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	321.0000	438.0000	36.449	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,801.0000	1,624.0000	(9.828)	0	0	0
20/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	168.0000	106.0000	(36.905)	0	0	0
20/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	452.0000	307.0000	(32.080)	0	0	0
20/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	280.0000	173.0000	(38.214)	0	0	0
20/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	106.0000	67.0000	(36.792)	0	0	0
20/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	183.0000	256.0000	39.891	0	0	0
20/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,947.0000	2,768.0000	(6.074)	0	0	0
20/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,204.0000	4,383.0000	4.258	0	0	0
20/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	509.0000	649.0000	27.505	0	0	0
20/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	105.0000	140.0000	33.333	0	0	0
20/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,655.0000	3,834.0000	4.897	0	0	0
20/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,997.0000	3,818.0000	(4.478)	0	0	0
20/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
20/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	203.0000	289.0000	42.365	0	0	0
20/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	452.0000	307.0000	(32.080)	0	0	0
20/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,017.0000	849.0000	(16.519)	0	0	0
20/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,497.0000	3,318.0000	(5.119)	0	0	0
20/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,654.0000	5,833.0000	3.166	0	0	0
20/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	202.0000	129.0000	(36.139)	0	0	0
20/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,653.0000	7,832.0000	2.339	0	0	0
20/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	393.0000	520.0000	32.316	0	0	0
20/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	105.0000	140.0000	33.333	0	0	0
20/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,497.0000	4,318.0000	(3.980)	0	0	0
20/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	116.0000	73.0000	(37.069)	0	0	0
20/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	570.0000	418.0000	(26.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,404.0000	5,583.0000	3.312	0	0	0
20/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	469.0000	605.0000	28.998	0	0	0
20/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	93.0000	125.0000	34.409	0	0	0
20/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,903.0000	7,082.0000	2.593	0	0	0
20/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,398.0000	2,219.0000	(7.465)	0	0	0
20/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	139.0000	88.0000	(36.691)	0	0	0
20/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	490.0000	343.0000	(30.000)	0	0	0
20/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	3,954.0000	4,133.0000	4.527	0	0	0
20/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,503.0000	7,682.0000	2.386	0	0	0
20/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	5,954.0000	6,133.0000	3.006	0	0	0
20/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,897.0000	3,718.0000	(4.593)	0	0	0
20/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	923.0000	758.0000	(17.876)	0	0	0
20/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	73.0000	100.0000	36.986	0	0	0
20/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	2,050.0000	1,872.0000	(8.683)	0	0	0
20/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,397.0000	5,218.0000	(3.317)	0	0	0
20/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,004.0000	4,183.0000	4.471	0	0	0
20/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,497.0000	2,319.0000	(7.129)	0	0	0
20/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,504.0000	5,683.0000	3.252	0	0	0
20/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	3,047.0000	2,868.0000	(5.875)	0	0	0
20/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,707.0000	2,886.0000	6.612	0	0	0
20/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	20.0000	32.0000	60.000	0	0	0
20/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,505.0000	3,684.0000	5.107	0	0	0

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20/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,004.0000	6,183.0000	2.981	0	0	0
20/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,505.0000	1,329.0000	(11.694)	0	0	0
20/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	7,953.0000	8,132.0000	2.251	0	0	0
20/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,605.0000	3,784.0000	4.965	0	0	0
20/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,003.0000	8,182.0000	2.237	0	0	0
20/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
20/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,104.0000	5,283.0000	3.507	0	0	0
20/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,619.0000	1,794.0000	10.809	0	0	0
20/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,097.0000	4,918.0000	(3.512)	0	0	0
20/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,604.0000	6,782.0000	2.695	0	0	0
20/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,054.0000	4,233.0000	4.415	0	0	0
20/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	57.0000	80.0000	40.351	0	0	0
20/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,355.0000	3,534.0000	5.335	0	0	0
20/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,199.0000	2,021.0000	(8.095)	0	0	0
20/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	654.0000	497.0000	(24.006)	0	0	0
20/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	26.0000	40.0000	53.846	0	0	0
20/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,310.0000	2,487.0000	7.662	0	0	0
20/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,904.0000	4,083.0000	4.585	0	0	0
20/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,597.0000	3,418.0000	(4.976)	0	0	0
20/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,210.0000	1,038.0000	(14.215)	0	0	0
20/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,099.0000	1,922.0000	(8.433)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2009/09/14	9.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	€ / R	2009/09/14	10.30	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
20/08/2009	€ / R	2009/09/14	15.30	Put	Currency Future	3,805.0000	3,984.0000	4.704	0	0	0
20/08/2009	€ / R	2009/09/14	8.30	Call	Currency Future	3,197.0000	3,018.0000	(5.599)	0	0	0
20/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/08/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	17.30	Put	Currency Future	5,804.0000	5,983.0000	3.084	0	0	0
20/08/2009	€ / R	2009/09/14	19.30	Put	Currency Future	7,803.0000	7,982.0000	2.294	0	0	0
20/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,197.0000	4,018.0000	(4.265)	0	0	0
20/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,376.0000	1,548.0000	12.500	0	0	0
20/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
20/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	721.0000	876.0000	21.498	0	0	0
20/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	68.0000	43.0000	(36.765)	0	0	0
20/08/2009	€ / R	2009/09/14	12.35	Put	Currency Future	901.0000	1,064.0000	18.091	0	0	0
20/08/2009	€ / R	2009/09/14	12.35	Call	Currency Future	48.0000	32.0000	(33.333)	0	0	0
20/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
20/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	721.0000	876.0000	21.498	0	0	0
20/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	68.0000	43.0000	(36.765)	0	0	0
20/08/2009	€ / R	2009/09/14	12.10	Call	Currency Future	74.0000	47.0000	(36.486)	0	0	0
20/08/2009	€ / R	2009/09/14	12.20	Put	Currency Future	765.0000	922.0000	20.523	0	0	0
20/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	677.0000	829.0000	22.452	0	0	0
20/08/2009	€ / R	2009/09/14	12.20	Call	Currency Future	62.0000	40.0000	(35.484)	0	0	0
20/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,183.0000	1,353.0000	14.370	0	0	0
20/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	65.0000	89.0000	36.923	0	0	0
20/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	612.0000	457.0000	(25.327)	0	0	0
20/08/2009	€ / R	2009/12/14			Currency Future	11.6857	11.5051	(1.545)	11.5700	11.5600	13,406
20/08/2009	€ / R	2009/12/14	12.70	Call	Currency Future	234.0000	192.0000	(17.949)	0	0	0
20/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	178.0000	147.0000	(17.416)	0	0	0
20/08/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,433.0000	4,611.0000	4.015	0	0	0
20/08/2009	€ / R	2009/12/14	12.60	Call	Currency Future	251.0000	206.0000	(17.928)	0	0	0
20/08/2009	€ / R	2009/12/14	13.25	Call	Currency Future	162.0000	134.0000	(17.284)	0	0	0
20/08/2009	€ / R	2009/12/14	19.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,862.0000	2,017.0000	8.324	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,248.0000	1,387.0000	11.138	0	0	0
20/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	78.0000	60.0000	(23.077)	0	0	0
20/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,593.0000	1,742.0000	9.353	0	0	0
20/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
20/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	150.0000	190.0000	26.667	0	0	0
20/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,084.0000	1,216.0000	12.177	0	0	0
20/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,775.0000	5,954.0000	3.100	0	0	0
20/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,138.0000	2,292.0000	7.203	0	0	0
20/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	114.0000	89.0000	(21.930)	0	0	0
20/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
20/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	270.0000	221.0000	(18.148)	0	0	0
20/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	135.0000	110.0000	(18.519)	0	0	0
20/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	124.0000	97.0000	(21.774)	0	0	0
20/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	428.0000	509.0000	18.925	0	0	0
20/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,290.0000	1,430.0000	10.853	0	0	0
20/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,228.0000	2,384.0000	7.002	0	0	0
20/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,593.0000	3,413.0000	(5.010)	0	0	0
20/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,165.0000	1,301.0000	11.674	0	0	0
20/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,999.0000	2,155.0000	7.804	0	0	0
20/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,046.0000	2,201.0000	7.576	0	0	0
20/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
20/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	218.0000	179.0000	(17.890)	0	0	0
20/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,274.0000	2,430.0000	6.860	0	0	0
20/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	815.0000	688.0000	(15.583)	0	0	0
20/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	226.0000	185.0000	(18.142)	0	0	0
20/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,637.0000	1,787.0000	9.163	0	0	0
20/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,641.0000	1,467.0000	(10.603)	0	0	0
20/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	640.0000	529.0000	(17.344)	0	0	0
20/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,169.0000	8,348.0000	2.191	0	0	0
20/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,877.0000	1,702.0000	(9.323)	0	0	0
20/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	184.0000	152.0000	(17.391)	0	0	0
20/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,087.0000	4,263.0000	4.306	0	0	0
20/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,332.0000	1,474.0000	10.661	0	0	0
20/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,972.0000	3,139.0000	5.619	0	0	0
20/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	230.0000	283.0000	23.043	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
20/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,375.0000	1,518.0000	10.400	0	0	0
20/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,505.0000	1,652.0000	9.767	0	0	0
20/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,092.0000	2,246.0000	7.361	0	0	0
20/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	173.0000	142.0000	(17.919)	0	0	0
20/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
20/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	986.0000	845.0000	(14.300)	0	0	0
20/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	211.0000	173.0000	(18.009)	0	0	0
20/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	139.0000	115.0000	(17.266)	0	0	0
20/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,972.0000	1,797.0000	(8.874)	0	0	0
20/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	564.0000	464.0000	(17.730)	0	0	0
20/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	12,547
20/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	128.0000	101.0000	(21.094)	0	0	0
20/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	109.0000	85.0000	(22.018)	0	0	0
20/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
20/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,999.0000	2,155.0000	7.804	0	0	0
20/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	191.0000	157.0000	(17.801)	0	0	0
20/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,655.0000	2,475.0000	(6.780)	0	0	0
20/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	378.0000	450.0000	19.048	0	0	0
20/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,174.0000	6,353.0000	2.899	0	0	0
20/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
20/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	950.0000	812.0000	(14.526)	0	0	0
20/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,852.0000	2,672.0000	(6.311)	0	0	0
20/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,549.0000	1,697.0000	9.555	0	0	0
20/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,688.0000	1,513.0000	(10.367)	0	0	0
20/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,637.0000	1,787.0000	9.163	0	0	0
20/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,046.0000	2,201.0000	7.576	0	0	0
20/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	164.0000	207.0000	26.220	0	0	0
20/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,186.0000	4,362.0000	4.204	0	0	0
20/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	204.0000	167.0000	(18.137)	0	0	0
20/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,770.0000	7,949.0000	2.304	0	0	0
20/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	131.0000	106.0000	(19.084)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	349.0000	288.0000	(17.479)	0	0	0
20/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	614.0000	506.0000	(17.590)	0	0	0
20/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,549.0000	1,697.0000	9.555	0	0	0
20/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	131.0000	106.0000	(19.084)	0	0	0
20/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
20/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,418.0000	1,562.0000	10.155	0	0	0
20/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,954.0000	2,110.0000	7.984	0	0	0
20/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,074.0000	6,253.0000	2.947	0	0	0
20/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,919.0000	8,099.0000	2.273	0	0	0
20/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	588.0000	483.0000	(17.857)	0	0	0
20/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	184.0000	152.0000	(17.391)	0	0	0
20/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,319.0000	2,476.0000	6.770	0	0	0
20/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,259.0000	3,429.0000	5.216	0	0	0
20/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,238.0000	4,058.0000	(4.247)	0	0	0
20/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	148.0000	122.0000	(17.568)	0	0	0
20/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	354.0000	424.0000	19.774	0	0	0
20/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	173.0000	142.0000	(17.919)	0	0	0
20/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	88.0000	69.0000	(21.591)	0	0	0
20/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
20/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
20/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	143.0000	119.0000	(16.783)	0	0	0
20/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
20/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,395.0000	3,215.0000	(5.302)	0	0	0
20/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,069.0000	8,248.0000	2.218	0	0	0
20/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,925.0000	6,104.0000	3.021	0	0	0
20/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,642.0000	3,462.0000	(4.942)	0	0	0
20/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	851.0000	972.0000	14.219	0	0	0
20/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,410.0000	2,570.0000	6.639	0	0	0
20/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
20/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,793.0000	3,967.0000	4.587	0	0	0
20/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,771.0000	1,925.0000	8.696	0	0	0
20/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	724.0000	604.0000	(16.575)	0	0	0
20/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
20/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	96.0000	75.0000	(21.875)	0	0	0
20/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,829.0000	1,654.0000	(9.568)	0	0	0
20/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	167.0000	138.0000	(17.365)	0	0	0
20/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,410.0000	2,231.0000	(7.427)	0	0	0
20/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
20/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	288.0000	349.0000	21.181	0	0	0
20/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,452.0000	3,624.0000	4.983	0	0	0
20/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,319.0000	2,476.0000	6.770	0	0	0
20/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
20/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,682.0000	1,833.0000	8.977	0	0	0
20/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,387.0000	4,207.0000	(4.103)	0	0	0
20/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,404.0000	3,575.0000	5.024	0	0	0
20/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	403.0000	478.0000	18.610	0	0	0
20/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
20/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	100.0000	78.0000	(22.000)	0	0	0
20/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,461.0000	1,607.0000	9.993	0	0	0
20/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,803.0000	2,623.0000	(6.422)	0	0	0
20/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,211.0000	3,381.0000	5.294	0	0	0
20/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
20/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,817.0000	1,971.0000	8.476	0	0	0
20/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,695.0000	3,869.0000	4.709	0	0	0
20/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	309.0000	373.0000	20.712	0	0	0
20/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,365.0000	2,523.0000	6.681	0	0	0
20/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	197.0000	162.0000	(17.766)	0	0	0
20/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,334.0000	4,511.0000	4.084	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,000.0000	2,820.0000	(6.000)	0	0	0
20/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
20/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,124.0000	1,258.0000	11.922	0	0	0
20/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,423.0000	6,602.0000	2.787	0	0	0
20/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,183.0000	2,338.0000	7.100	0	0	0
20/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,503.0000	2,663.0000	6.392	0	0	0
20/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,908.0000	2,063.0000	8.124	0	0	0
20/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,263.0000	2,085.0000	(7.866)	0	0	0
20/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
20/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,676.0000	5,855.0000	3.154	0	0	0
20/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
20/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	324.0000	266.0000	(17.901)	0	0	0
20/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	100.0000	120.0000	20.000	0	0	0
20/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	92.0000	72.0000	(21.739)	0	0	0
20/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,593.0000	1,742.0000	9.353	0	0	0
20/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,692.0000	3,512.0000	(4.875)	0	0	0
20/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,988.0000	4,164.0000	4.413	0	0	0
20/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,726.0000	1,879.0000	8.864	0	0	0
20/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	888.0000	1,011.0000	13.851	0	0	0
20/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,929.0000	5,108.0000	3.632	0	0	0
20/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
20/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	178.0000	147.0000	(17.416)	0	0	0
20/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	881.0000	748.0000	(15.096)	0	0	0
20/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
20/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,246.0000	3,066.0000	(5.545)	0	0	0
20/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
20/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,670.0000	7,849.0000	2.334	0	0	0
20/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,384.0000	4,561.0000	4.037	0	0	0
20/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	695.0000	578.0000	(16.835)	0	0	0
20/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	260.0000	213.0000	(18.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,549.0000	2,711.0000	6.355	0	0	0
20/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,418.0000	1,562.0000	10.155	0	0	0
20/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	195.0000	243.0000	24.615	0	0	0
20/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
20/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,456.0000	1,282.0000	(11.951)	0	0	0
20/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
20/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
20/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	337.0000	277.0000	(17.804)	0	0	13,482
20/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,186.0000	1,025.0000	(13.575)	0	0	0
20/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,456.0000	2,616.0000	6.515	0	0	0
20/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	204.0000	167.0000	(18.137)	0	0	0
20/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,355.0000	3,527.0000	5.127	0	0	0
20/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,990.0000	3,810.0000	(4.511)	0	0	0
20/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	109.0000	85.0000	(22.018)	0	0	0
20/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,817.0000	1,971.0000	8.476	0	0	0
20/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	70.0000	77.0000	10.000	0	0	0
20/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	280.0000	230.0000	(17.857)	0	0	0
20/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,606.0000	2,426.0000	(6.907)	0	0	0
20/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,642.0000	2,805.0000	6.170	0	0	0
20/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,456.0000	2,616.0000	6.515	0	0	0
20/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,235.0000	4,412.0000	4.179	0	0	0
20/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,040.0000	3,860.0000	(4.455)	0	0	0
20/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,274.0000	2,430.0000	6.860	0	0	0
20/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
20/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
20/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,044.0000	1,174.0000	12.452	0	0	0
20/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	851.0000	972.0000	14.219	0	0	0
20/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	119.0000	93.0000	(21.849)	0	0	0
20/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
20/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,020.0000	1,844.0000	(8.713)	0	0	0
20/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,092.0000	2,246.0000	7.361	0	0	0
20/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
20/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	242.0000	199.0000	(17.769)	0	0	0
20/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	92.0000	72.0000	(21.739)	0	0	0
20/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	135.0000	110.0000	(18.519)	0	0	0
20/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,338.0000	4,158.0000	(4.149)	0	0	0
20/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,206.0000	1,344.0000	11.443	0	0	0
20/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
20/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	66.0000	73.0000	10.606	0	0	0
20/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,735.0000	1,560.0000	(10.086)	0	0	0
20/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,068.0000	1,892.0000	(8.511)	0	0	0
20/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,526.0000	5,705.0000	3.239	0	0	0
20/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	114.0000	89.0000	(21.930)	0	0	0
20/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,437.0000	4,257.0000	(4.057)	0	0	0
20/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
20/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,345.0000	3,165.0000	(5.381)	0	0	0
20/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,502.0000	1,328.0000	(11.585)	0	0	0
20/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,704.0000	2,524.0000	(6.657)	0	0	0
20/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,049.0000	2,869.0000	(5.904)	0	0	0
20/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	128.0000	101.0000	(21.094)	0	0	0
20/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,646.0000	3,820.0000	4.772	0	0	0
20/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,626.0000	5,805.0000	3.182	0	0	0
20/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	337.0000	277.0000	(17.804)	0	0	0
20/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,862.0000	2,017.0000	8.324	0	0	0
20/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,791.0000	3,611.0000	(4.748)	0	0	0
20/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,037.0000	4,214.0000	4.384	0	0	0
20/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	75.0000	58.0000	(22.667)	0	0	0
20/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,361.0000	2,182.0000	(7.582)	0	0	0
20/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	517.0000	427.0000	(17.408)	0	0	0
20/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,004.0000	1,133.0000	12.849	0	0	0
20/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
20/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,771.0000	1,925.0000	8.696	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,689.0000	2,853.0000	6.099	0	0	0
20/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,410.0000	1,237.0000	(12.270)	0	0	0
20/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	424.0000	350.0000	(17.453)	0	0	0
20/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
20/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
20/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
20/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	148.0000	122.0000	(17.568)	0	0	0
20/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,576.0000	5,755.0000	3.210	0	0	0
20/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	363.0000	299.0000	(17.631)	0	0	0
20/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	53.0000	41.0000	(22.642)	0	0	0
20/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,620.0000	7,799.0000	2.349	0	0	0
20/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	290.0000	238.0000	(17.931)	0	0	0
20/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,228.0000	2,384.0000	7.002	0	0	0
20/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,444.0000	3,264.0000	(5.226)	0	0	0
20/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
20/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	814.0000	932.0000	14.496	0	0	0
20/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,570.0000	7,749.0000	2.365	0	0	0
20/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,098.0000	950.0000	(13.479)	0	0	0
20/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,224.0000	6,403.0000	2.876	0	0	0
20/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	476.0000	394.0000	(17.227)	0	0	0
20/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	113.0000	145.0000	28.319	0	0	0
20/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	540.0000	445.0000	(17.593)	0	0	0
20/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	540.0000	639.0000	18.333	0	0	0
20/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
20/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,218.0000	8,398.0000	2.190	0	0	0
20/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,067.0000	3,236.0000	5.510	0	0	0
20/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	495.0000	410.0000	(17.172)	0	0	0
20/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	458.0000	379.0000	(17.249)	0	0	0
20/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	392.0000	323.0000	(17.602)	0	0	0
20/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	510.0000	605.0000	18.627	0	0	0
20/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,940.0000	3,760.0000	(4.569)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	572.0000	674.0000	17.832	0	0	0
20/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	706.0000	818.0000	15.864	0	0	0
20/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	742.0000	856.0000	15.364	0	0	0
20/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,950.0000	2,770.0000	(6.102)	0	0	0
20/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	454.0000	540.0000	18.943	0	0	0
20/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,520.0000	7,700.0000	2.394	0	0	0
20/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,163.0000	3,333.0000	5.375	0	0	0
20/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,841.0000	3,661.0000	(4.686)	0	0	0
20/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	638.0000	745.0000	16.771	0	0	0
20/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	331.0000	398.0000	20.242	0	0	0
20/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,136.0000	4,313.0000	4.279	0	0	0
20/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	482.0000	572.0000	18.672	0	0	0
20/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	137.0000	174.0000	27.007	0	0	0
20/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	377.0000	311.0000	(17.507)	0	0	0
20/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	667.0000	553.0000	(17.091)	0	0	0
20/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,022.0000	879.0000	(13.992)	0	0	0
20/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	777.0000	894.0000	15.058	0	0	0
20/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
20/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	407.0000	336.0000	(17.445)	0	0	0
20/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,975.0000	6,153.0000	2.979	0	0	0
20/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,901.0000	2,721.0000	(6.205)	0	0	0
20/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,494.0000	3,314.0000	(5.152)	0	0	0
20/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
20/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,924.0000	1,749.0000	(9.096)	0	0	0
20/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,872.0000	7,051.0000	2.605	0	0	0
20/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,891.0000	3,710.0000	(4.652)	0	0	0
20/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,508.0000	2,329.0000	(7.137)	0	0	0
20/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
20/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,969.0000	8,149.0000	2.259	0	0	0
20/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,377.0000	5,556.0000	3.329	0	0	0
20/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	672.0000	781.0000	16.220	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
20/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	440.0000	364.0000	(17.273)	0	0	0
20/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	753.0000	631.0000	(16.202)	0	0	0
20/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,487.0000	4,307.0000	(4.012)	0	0	0
20/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	848.0000	718.0000	(15.330)	0	0	0
20/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	212.0000	262.0000	23.585	0	0	0
20/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	268.0000	326.0000	21.642	0	0	0
20/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
20/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	605.0000	709.0000	17.190	0	0	0
20/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,890.0000	4,065.0000	4.499	0	0	0
20/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,079.0000	5,257.0000	3.505	0	0	0
20/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
20/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,166.0000	1,988.0000	(8.218)	0	0	0
20/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
20/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	81.0000	63.0000	(22.222)	0	0	0
20/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,296.0000	3,116.0000	(5.461)	0	0	0
20/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
20/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,459.0000	2,280.0000	(7.279)	0	0	0
20/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
20/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,598.0000	3,771.0000	4.808	0	0	0
20/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,288.0000	4,108.0000	(4.198)	0	0	0
20/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
20/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	124.0000	159.0000	28.226	0	0	0
20/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
20/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,572.0000	6,752.0000	2.739	0	0	0
20/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,060.0000	914.0000	(13.774)	0	0	0
20/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,312.0000	2,134.0000	(7.699)	0	0	0
20/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,825.0000	6,004.0000	3.073	0	0	0
20/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,364.0000	1,192.0000	(12.610)	0	0	0
20/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,548.0000	1,374.0000	(11.240)	0	0	0
20/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2009/12/14	19.50	Put	Currency Future	7,819.0000	7,999.0000	2.302	0	0	0
20/08/2009	€ / R	2009/12/14	9.40	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
20/08/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,595.0000	2,758.0000	6.281	0	0	0
20/08/2009	€ / R	2009/12/14	17.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R	2009/12/14	15.20	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
20/08/2009	€ / R	2009/12/14	15.20	Put	Currency Future	3,549.0000	3,722.0000	4.875	0	0	0
20/08/2009	€ / R	2009/12/14	10.40	Put	Currency Future	79.0000	87.0000	10.127	0	0	0
20/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,124.0000	6,303.0000	2.923	0	0	0
20/08/2009	€ / R	2009/12/14	15.40	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
20/08/2009	€ / R	2009/12/14	17.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,025.0000	6,203.0000	2.954	0	0	0
20/08/2009	€ / R	2009/12/14	19.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,019.0000	8,198.0000	2.232	0	0	0
20/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,119.0000	8,298.0000	2.205	0	0	0
20/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,726.0000	5,904.0000	3.109	0	0	0
20/08/2009	€ / R	2009/12/14	17.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	3,744.0000	3,918.0000	4.647	0	0	0
20/08/2009	€ / R	2009/12/14	12.30	Call	Currency Future	312.0000	257.0000	(17.628)	0	0	0
20/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	12.30	Put	Currency Future	927.0000	1,051.0000	13.376	0	0	0
20/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	7,720.0000	7,899.0000	2.319	0	0	0
20/08/2009	€ / R	2009/12/14	12.40	Call	Currency Future	290.0000	238.0000	(17.931)	0	0	0
20/08/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,004.0000	1,133.0000	12.849	0	0	0
20/08/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,319.0000	1,147.0000	(13.040)	0	0	0
20/08/2009	€ / R	2009/12/14	14.75	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
20/08/2009	€ / R	2009/12/14	11.15	Call	Currency Future	784.0000	659.0000	(15.944)	0	0	0
20/08/2009	€ / R	2009/12/14	11.15	Put	Currency Future	248.0000	304.0000	22.581	0	0	0
20/08/2009	€ / R	2009/12/14	14.65	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
20/08/2009	€ / R	2009/12/14	10.65	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
20/08/2009	€ / R	2009/12/14	10.65	Call	Currency Future	1,142.0000	987.0000	(13.573)	0	0	0
20/08/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,206.0000	1,344.0000	11.443	0	0	0
20/08/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,020.0000	3,188.0000	5.563	0	0	0
20/08/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,115.0000	3,284.0000	5.425	0	0	0
20/08/2009	€ / R	2009/12/14	12.35	Put	Currency Future	965.0000	1,092.0000	13.161	0	0	0

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20/08/2009	€ / R	2009/12/14	10.45	Put	Currency Future	84.0000	92.0000	9.524	0	0	0
20/08/2009	€ / R	2009/12/14	10.95	Call	Currency Future	915.0000	780.0000	(14.754)	0	0	0
20/08/2009	€ / R	2009/12/14	10.95	Put	Currency Future	179.0000	224.0000	25.140	0	0	0
20/08/2009	€ / R	2009/12/14	12.60	Call	Currency Future	251.0000	206.0000	(17.928)	0	0	0
20/08/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,165.0000	1,301.0000	11.674	0	0	0
20/08/2009	€ / R	2009/12/14	12.35	Call	Currency Future	301.0000	247.0000	(17.940)	0	0	0
20/08/2009	€ / R	2009/12/14	12.65	Call	Currency Future	242.0000	199.0000	(17.769)	0	0	0
20/08/2009	€ / R	2009/12/14	8.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
20/08/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,214.0000	2,037.0000	(7.995)	0	0	0
20/08/2009	€ / R	2009/12/14	9.50	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
20/08/2009	€ / R	2009/12/14	10.50	Put	Currency Future	89.0000	97.0000	8.989	0	0	0
20/08/2009	€ / R	2009/12/14	8.50	Call	Currency Future	3,197.0000	3,017.0000	(5.630)	0	0	0
20/08/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,274.0000	1,102.0000	(13.501)	0	0	0
20/08/2009	€ / R	2009/12/14	14.50	Call	Currency Future	63.0000	49.0000	(22.222)	0	0	0
20/08/2009	€ / R	2009/12/14	14.50	Put	Currency Future	2,877.0000	3,043.0000	5.770	0	0	0
20/08/2009	€ / R	2009/12/14	15.50	Put	Currency Future	3,841.0000	4,016.0000	4.556	0	0	0
20/08/2009	€ / R	2009/12/14	15.50	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,089.0000	3,909.0000	(4.402)	0	0	0
20/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	3,939.0000	4,115.0000	4.468	0	0	0
20/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
20/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
20/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,117.0000	1,940.0000	(8.361)	0	0	0
20/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
20/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,089.0000	3,909.0000	(4.402)	0	0	0
20/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,098.0000	2,918.0000	(5.810)	0	0	0
20/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,188.0000	4,009.0000	(4.274)	0	0	0
20/08/2009	€ / R	2010/03/15			Currency Future	11.8696	11.6850	(1.555)	11.7300	11.7300	1,360
20/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
20/08/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,207.0000	1,071.0000	(11.268)	0	0	0
20/08/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,552.0000	1,689.0000	8.827	0	0	0
20/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,119.0000	1,241.0000	10.903	0	0	0
20/08/2009	€ / R	2010/03/15	12.95	Call	Currency Future	390.0000	340.0000	(12.821)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,847.0000	1,991.0000	7.796	0	0	0
20/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,289.0000	4,458.0000	3.940	0	0	0
20/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,526.0000	3,692.0000	4.708	0	0	0
20/08/2009	€ / R 2010/03/15	19.75	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	57.0000	75.0000	31.579	0	0	0
20/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,933.0000	2,080.0000	7.605	0	0	0
20/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,471.0000	1,605.0000	9.109	0	0	0
20/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
20/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,338.0000	3,502.0000	4.913	0	0	0
20/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	100.0000	85.0000	(15.000)	0	0	0
20/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	7,895.0000	8,077.0000	2.305	0	0	0
20/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,146.0000	4,314.0000	4.052	0	0	0
20/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	372.0000	324.0000	(12.903)	0	0	0
20/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	131.0000	114.0000	(12.977)	0	0	0
20/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	303.0000	265.0000	(12.541)	0	0	0
20/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	249.0000	216.0000	(13.253)	0	0	0
20/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	109.0000	93.0000	(14.679)	0	0	0
20/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,719.0000	1,557.0000	(9.424)	0	0	0
20/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	5,937.0000	6,111.0000	2.931	0	0	0
20/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	237.0000	286.0000	20.675	0	0	0
20/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	290.0000	345.0000	18.966	0	0	0
20/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,811.0000	3,979.0000	4.408	0	0	0
20/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	196.0000	170.0000	(13.265)	0	0	0
20/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,594.0000	5,769.0000	3.128	0	0	0
20/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
20/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	536.0000	615.0000	14.739	0	0	0
20/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,285.0000	2,436.0000	6.608	0	0	0
20/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,109.0000	980.0000	(11.632)	0	0	0
20/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
20/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,330.0000	2,481.0000	6.481	0	0	0
20/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,549.0000	7,730.0000	2.398	0	0	0
20/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,480.0000	4,650.0000	3.795	0	0	0
20/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	805.0000	700.0000	(13.043)	0	0	0
20/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	400.0000	348.0000	(13.000)	0	0	0
20/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	73.0000	93.0000	27.397	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
20/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,741.0000	5,916.0000	3.048	0	0	0
20/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	254.0000	305.0000	20.079	0	0	0
20/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
20/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	151.0000	132.0000	(12.583)	0	0	0
20/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	99.0000	122.0000	23.232	0	0	0
20/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,197.0000	3,360.0000	5.099	0	0	0
20/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,977.0000	2,124.0000	7.436	0	0	0
20/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	133.0000	116.0000	(12.782)	0	0	0
20/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,328.0000	4,146.0000	(4.205)	0	0	0
20/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
20/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,598.0000	2,754.0000	6.005	0	0	0
20/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	485.0000	560.0000	15.464	0	0	0
20/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,228.0000	6,403.0000	2.810	0	0	0
20/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	116.0000	99.0000	(14.655)	0	0	0
20/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	151.0000	179.0000	18.543	0	0	0
20/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,764.0000	3,931.0000	4.437	0	0	0
20/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,510.0000	2,328.0000	(7.251)	0	0	0
20/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
20/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,719.0000	1,860.0000	8.202	0	0	0
20/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	855.0000	745.0000	(12.865)	0	0	0
20/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
20/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	255.0000	221.0000	(13.333)	0	0	0
20/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	296.0000	259.0000	(12.500)	0	0	0
20/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	489.0000	426.0000	(12.883)	0	0	0
20/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
20/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,805.0000	1,642.0000	(9.030)	0	0	0
20/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	989.0000	869.0000	(12.133)	0	0	0
20/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,430.0000	1,563.0000	9.301	0	0	0
20/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
20/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,826.0000	2,985.0000	5.626	0	0	0
20/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,936.0000	3,751.0000	(4.700)	0	0	0
20/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	138.0000	120.0000	(13.043)	0	0	0
20/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,755.0000	2,572.0000	(6.642)	0	0	0
20/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	167.0000	145.0000	(13.174)	0	0	0
20/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,471.0000	1,314.0000	(10.673)	0	0	0
20/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	141.0000	168.0000	19.149	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
20/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,593.0000	1,433.0000	(10.044)	0	0	0
20/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,738.0000	3,554.0000	(4.922)	0	0	0
20/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	208.0000	250.0000	20.192	0	0	0
20/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,951.0000	2,768.0000	(6.201)	0	0	0
20/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,669.0000	3,835.0000	4.524	0	0	0
20/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,093.0000	8,275.0000	2.249	0	0	0
20/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
20/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
20/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	759.0000	659.0000	(13.175)	0	0	0
20/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,192.0000	8,375.0000	2.234	0	0	0
20/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	120.0000	103.0000	(14.167)	0	0	0
20/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,837.0000	3,653.0000	(4.795)	0	0	0
20/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
20/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
20/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
20/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	123.0000	148.0000	20.325	0	0	0
20/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	86.0000	107.0000	24.419	0	0	0
20/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,657.0000	2,475.0000	(6.850)	0	0	0
20/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,098.0000	2,915.0000	(5.907)	0	0	0
20/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,893.0000	1,728.0000	(8.716)	0	0	0
20/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,173.0000	1,040.0000	(11.338)	0	0	0
20/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
20/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,048.0000	923.0000	(11.927)	0	0	0
20/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
20/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	414.0000	482.0000	16.425	0	0	0
20/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
20/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	62.0000	80.0000	29.032	0	0	0
20/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	316.0000	276.0000	(12.658)	0	0	0
20/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	328.0000	388.0000	18.293	0	0	0
20/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	589.0000	674.0000	14.431	0	0	0
20/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
20/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
20/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,982.0000	1,815.0000	(8.426)	0	0	0
20/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,491.0000	3,308.0000	(5.242)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,432.0000	3,597.0000	4.808	0	0	0
20/08/2009	€ / R	2010/03/15	14.25	Call	Currency Future	218.0000	189.0000	(13.303)	0	0	0
20/08/2009	€ / R	2010/03/15	11.35	Call	Currency Future	933.0000	817.0000	(12.433)	0	0	0
20/08/2009	€ / R	2010/03/15	7.80	Call	Currency Future	4,083.0000	3,900.0000	(4.482)	0	0	0
20/08/2009	€ / R	2010/03/15	8.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
20/08/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,344.0000	3,161.0000	(5.472)	0	0	0
20/08/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,508.0000	2,662.0000	6.140	0	0	0
20/08/2009	€ / R	2010/03/15	17.80	Put	Currency Future	5,986.0000	6,159.0000	2.890	0	0	0
20/08/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,985.0000	3,801.0000	(4.617)	0	0	0
20/08/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,853.0000	2,670.0000	(6.414)	0	0	0
20/08/2009	€ / R	2010/03/15	19.55	Put	Currency Future	7,697.0000	7,879.0000	2.365	0	0	0
20/08/2009	€ / R	2010/03/15	14.85	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
20/08/2009	€ / R	2010/03/15	7.40	Call	Currency Future	4,476.0000	4,293.0000	(4.088)	0	0	0
20/08/2009	€ / R	2010/03/15	17.95	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
20/08/2009	€ / R	2010/03/15	14.15	Call	Currency Future	228.0000	197.0000	(13.596)	0	0	0
20/08/2009	€ / R	2010/03/15	19.80	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/08/2009	€ / R	2010/03/15	7.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
20/08/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,635.0000	1,774.0000	8.502	0	0	0
20/08/2009	€ / R	2010/03/15	19.80	Put	Currency Future	7,945.0000	8,126.0000	2.278	0	0	0
20/08/2009	€ / R	2010/03/15	13.25	Call	Currency Future	339.0000	295.0000	(12.979)	0	0	0
20/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,027.0000	1,860.0000	(8.239)	0	0	0
20/08/2009	€ / R	2010/03/15	14.10	Call	Currency Future	233.0000	202.0000	(13.305)	0	0	0
20/08/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,390.0000	1,522.0000	9.496	0	0	0
20/08/2009	€ / R	2010/03/15	19.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	€ / R	2010/03/15	13.15	Call	Currency Future	355.0000	309.0000	(12.958)	0	0	0
20/08/2009	€ / R	2010/03/15	11.25	Put	Currency Future	369.0000	434.0000	17.615	0	0	0
20/08/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,121.0000	1,949.0000	(8.109)	0	0	0
20/08/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,337.0000	4,506.0000	3.897	0	0	0
20/08/2009	€ / R	2010/03/15	12.85	Call	Currency Future	410.0000	357.0000	(12.927)	0	0	0
20/08/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,131.0000	6,305.0000	2.838	0	0	0
20/08/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,385.0000	4,554.0000	3.854	0	0	0
20/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	759.0000	659.0000	(13.175)	0	0	0
20/08/2009	€ / R	2010/03/15	9.80	Put	Currency Future	51.0000	64.0000	25.490	0	0	0
20/08/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,677.0000	1,817.0000	8.348	0	0	0
20/08/2009	€ / R	2010/03/15	13.85	Call	Currency Future	261.0000	226.0000	(13.410)	0	0	0
20/08/2009	€ / R	2010/03/15	15.05	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,639.0000	3,456.0000	(5.029)	0	0	0
20/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,195.0000	1,319.0000	10.377	0	0	0
20/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,278.0000	1,135.0000	(11.189)	0	0	0
20/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	347.0000	302.0000	(12.968)	0	0	0
20/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	163.0000	142.0000	(12.883)	0	0	0
20/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,141.0000	1,010.0000	(11.481)	0	0	13,636
20/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,104.0000	3,266.0000	5.219	0	0	0
20/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
20/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	223.0000	193.0000	(13.453)	0	0	0
20/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,364.0000	2,183.0000	(7.657)	0	0	0
20/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,241.0000	2,391.0000	6.693	0	0	0
20/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	589.0000	674.0000	14.431	0	0	0
20/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	173.0000	151.0000	(12.717)	0	0	0
20/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
20/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	221.0000	268.0000	21.267	0	0	0
20/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
20/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
20/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	464.0000	404.0000	(12.931)	0	0	13,636
20/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,197.0000	2,346.0000	6.782	0	0	0
20/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,648.0000	7,829.0000	2.367	0	0	0
20/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,553.0000	2,708.0000	6.071	0	0	0
20/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,393.0000	3,210.0000	(5.393)	0	0	0
20/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,240.0000	1,103.0000	(11.048)	0	0	0
20/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	880.0000	768.0000	(12.727)	0	0	0
20/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	266.0000	231.0000	(13.158)	0	0	0
20/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,692.0000	5,867.0000	3.074	0	0	0
20/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	348.0000	410.0000	17.816	0	0	0
20/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
20/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	53.0000	69.0000	30.189	0	0	0
20/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	271.0000	325.0000	19.926	0	0	0
20/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,350.0000	1,481.0000	9.704	0	0	0
20/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,018.0000	895.0000	(12.083)	0	0	0
20/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,413.0000	2,231.0000	(7.542)	0	0	0
20/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,034.0000	3,850.0000	(4.561)	0	0	0
20/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	461.0000	533.0000	15.618	0	0	0

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20/08/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,051.0000	4,218.0000	4.122	0	0	0
20/08/2009	€ / R	2010/03/15	10.20	Put	Currency Future	92.0000	114.0000	23.913	0	0	0
20/08/2009	€ / R	2010/03/15	7.50	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
20/08/2009	€ / R	2010/03/15	7.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/08/2009	€ / R	2010/03/15	11.95	Call	Currency Future	657.0000	573.0000	(12.785)	0	0	0
20/08/2009	€ / R	2010/03/15	8.90	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
20/08/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,689.0000	3,505.0000	(4.988)	0	0	0
20/08/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,377.0000	4,195.0000	(4.158)	0	0	0
20/08/2009	€ / R	2010/03/15	8.85	Call	Currency Future	3,049.0000	2,866.0000	(6.002)	0	0	0
20/08/2009	€ / R	2010/03/15	11.95	Put	Currency Future	737.0000	838.0000	13.704	0	0	0
20/08/2009	€ / R	2010/03/15	12.80	Call	Currency Future	420.0000	366.0000	(12.857)	0	0	0
20/08/2009	€ / R	2010/03/15	8.20	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
20/08/2009	€ / R	2010/03/15	8.85	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
20/08/2009	€ / R	2010/03/15	20.10	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/08/2009	€ / R	2010/03/15	8.90	Call	Currency Future	3,000.0000	2,817.0000	(6.100)	0	0	0
20/08/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,706.0000	2,524.0000	(6.726)	0	0	0
20/08/2009	€ / R	2010/03/15	9.85	Call	Currency Future	2,072.0000	1,904.0000	(8.108)	0	0	0
20/08/2009	€ / R	2010/03/15	12.15	Call	Currency Future	589.0000	513.0000	(12.903)	0	0	0
20/08/2009	€ / R	2010/03/15	9.20	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
20/08/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,150.0000	3,313.0000	5.175	0	0	0
20/08/2009	€ / R	2010/03/15	12.15	Put	Currency Future	869.0000	978.0000	12.543	0	0	0
20/08/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,762.0000	1,599.0000	(9.251)	0	0	0
20/08/2009	€ / R	2010/03/15	15.85	Call	Currency Future	118.0000	101.0000	(14.407)	0	0	0
20/08/2009	€ / R	2010/03/15	8.55	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
20/08/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,479.0000	3,644.0000	4.743	0	0	0
20/08/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,511.0000	1,353.0000	(10.457)	0	0	0
20/08/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,099.0000	4,266.0000	4.074	0	0	0
20/08/2009	€ / R	2010/03/15	12.00	Put	Currency Future	769.0000	872.0000	13.394	0	0	0
20/08/2009	€ / R	2010/03/15	16.20	Call	Currency Future	102.0000	87.0000	(14.706)	0	0	0
20/08/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,886.0000	3,702.0000	(4.735)	0	0	0
20/08/2009	€ / R	2010/03/15	12.00	Call	Currency Future	639.0000	557.0000	(12.833)	0	0	0
20/08/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,432.0000	4,602.0000	3.836	0	0	0
20/08/2009	€ / R	2010/03/15	15.00	Call	Currency Future	160.0000	139.0000	(13.125)	0	0	0
20/08/2009	€ / R	2010/03/15	11.75	Put	Currency Future	617.0000	706.0000	14.425	0	0	0
20/08/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,787.0000	3,603.0000	(4.859)	0	0	0
20/08/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,291.0000	3,454.0000	4.953	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
20/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	238.0000	206.0000	(13.445)	0	0	0
20/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	111.0000	95.0000	(14.414)	0	0	0
20/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	694.0000	606.0000	(12.680)	0	0	0
20/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,643.0000	5,818.0000	3.101	0	0	0
20/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,463.0000	2,617.0000	6.253	0	0	0
20/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,241.0000	4,410.0000	3.985	0	0	0
20/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	674.0000	771.0000	14.392	0	0	0
20/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
20/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	154.0000	134.0000	(12.987)	0	0	0
20/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,277.0000	6,451.0000	2.772	0	0	0
20/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,546.0000	5,720.0000	3.137	0	0	0
20/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,461.0000	2,280.0000	(7.355)	0	0	0
20/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,385.0000	3,549.0000	4.845	0	0	0
20/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	675.0000	589.0000	(12.741)	0	0	0
20/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,374.0000	2,526.0000	6.403	0	0	0
20/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
20/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
20/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,442.0000	3,259.0000	(5.317)	0	0	0
20/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
20/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	830.0000	722.0000	(13.012)	0	0	0
20/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	645.0000	738.0000	14.419	0	0	0
20/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,242.0000	8,424.0000	2.208	0	0	0
20/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,427.0000	4,244.0000	(4.134)	0	0	0
20/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	558.0000	486.0000	(12.903)	0	0	0
20/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,594.0000	1,732.0000	8.657	0	0	0
20/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	622.0000	542.0000	(12.862)	0	0	0
20/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	244.0000	211.0000	(13.525)	0	0	0
20/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	938.0000	1,051.0000	12.047	0	0	0
20/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	381.0000	332.0000	(12.861)	0	0	0
20/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,500.0000	7,681.0000	2.413	0	0	0
20/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,599.0000	7,780.0000	2.382	0	0	0
20/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	363.0000	317.0000	(12.672)	0	0	0
20/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	17.0000	-	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
20/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	835.0000	942.0000	12.814	0	0	0
20/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
20/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,078.0000	951.0000	(11.781)	0	0	0
20/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	705.0000	804.0000	14.043	0	0	0
20/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,902.0000	2,719.0000	(6.306)	0	0	0
20/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	132.0000	158.0000	19.697	0	0	0
20/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
20/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	715.0000	623.0000	(12.867)	0	0	0
20/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
20/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
20/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,804.0000	2,621.0000	(6.526)	0	0	0
20/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,937.0000	1,771.0000	(8.570)	0	0	0
20/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	605.0000	527.0000	(12.893)	0	0	0
20/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,552.0000	1,393.0000	(10.245)	0	0	0
20/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
20/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	510.0000	587.0000	15.098	0	0	0
20/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	68.0000	86.0000	26.471	0	0	0
20/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,716.0000	3,883.0000	4.494	0	0	0
20/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,849.0000	1,684.0000	(8.924)	0	0	0
20/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,511.0000	1,647.0000	9.001	0	0	0
20/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,890.0000	2,035.0000	7.672	0	0	0
20/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	573.0000	499.0000	(12.914)	0	0	0
20/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	79.0000	99.0000	25.316	0	0	0
20/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	802.0000	907.0000	13.092	0	0	0
20/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,244.0000	3,407.0000	5.025	0	0	0
20/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,034.0000	3,850.0000	(4.561)	0	0	0
20/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
20/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	903.0000	1,014.0000	12.292	0	0	0
20/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	308.0000	366.0000	18.831	0	0	0
20/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	906.0000	792.0000	(12.583)	0	0	0
20/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	309.0000	270.0000	(12.621)	0	0	0
20/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,419.0000	2,571.0000	6.284	0	0	0
20/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	437.0000	507.0000	16.018	0	0	0
20/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	737.0000	641.0000	(13.026)	0	0	0
20/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	54.0000	43.0000	(20.370)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,035.0000	6,208.0000	2.867	0	0	0
20/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,994.0000	8,176.0000	2.277	0	0	0
20/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	115.0000	139.0000	20.870	0	0	0
20/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	529.0000	460.0000	(13.043)	0	0	0
20/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,009.0000	1,125.0000	11.497	0	0	0
20/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	324.0000	282.0000	(12.963)	0	0	0
20/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,804.0000	1,947.0000	7.927	0	0	0
20/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,634.0000	1,474.0000	(9.792)	0	0	0
20/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
20/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,888.0000	6,062.0000	2.955	0	0	0
20/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,621.0000	3,788.0000	4.612	0	0	0
20/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
20/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
20/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
20/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,846.0000	8,027.0000	2.307	0	0	0
20/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	209.0000	181.0000	(13.397)	0	0	0
20/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	0.0000	28.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,525.0000	4,342.0000	(4.044)	0	0	0
20/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	0.0000	4,048.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,559.0000	2,377.0000	(7.112)	0	0	0
20/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	0.0000	3,063.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,541.0000	3,357.0000	(5.196)	0	0	0
20/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,180.0000	6,354.0000	2.816	0	0	0
20/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,790.0000	5,965.0000	3.022	0	0	0
20/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,689.0000	2,846.0000	5.839	0	0	0
20/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
20/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	162.0000	190.0000	17.284	0	0	0
20/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	290.0000	254.0000	(12.414)	0	0	0
20/08/2009	€ / R 2010/03/15	9.65	Call	Currency Future	0.0000	2,086.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,020.0000	2,169.0000	7.376	0	0	0
20/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,143.0000	8,325.0000	2.235	0	0	0
20/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,859.0000	4,027.0000	4.353	0	0	0
20/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,431.0000	1,275.0000	(10.901)	0	0	0
20/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
20/08/2009	€ / R 2010/03/15	17.90	Call	Currency Future	53.0000	41.0000	(22.642)	0	0	0
20/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,747.0000	7,928.0000	2.336	0	0	0
20/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
20/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,315.0000	2,134.0000	(7.819)	0	0	0
20/08/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,044.0000	8,226.0000	2.263	0	0	0
20/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
20/08/2009	€ / R 2010/03/15	19.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/08/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,083.0000	6,256.0000	2.844	0	0	0
20/08/2009	€ / R 2010/03/15	9.65	Put	Currency Future	0.0000	51.0000	100.000	0	0	0
20/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,279.0000	4,097.0000	(4.253)	0	0	0
20/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,295.0000	3,112.0000	(5.554)	0	0	0
20/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
20/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
20/08/2009	€ / R 2010/03/15	13.70	Call	Currency Future	278.0000	242.0000	(12.950)	0	0	0
20/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	442.0000	384.0000	(13.122)	0	0	0
20/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,272.0000	1,399.0000	9.984	0	0	0
20/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,011.0000	3,172.0000	5.347	0	0	0
20/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	180.0000	157.0000	(12.778)	0	0	0
20/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,955.0000	4,123.0000	4.248	0	0	0
20/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	124.0000	108.0000	(12.903)	0	0	0
20/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,108.0000	2,257.0000	7.068	0	0	0
20/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	184.0000	217.0000	17.935	0	0	0
20/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,218.0000	2,040.0000	(8.025)	0	0	0
20/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
20/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
20/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,353.0000	1,202.0000	(11.160)	0	0	0
20/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,197.0000	3,014.0000	(5.724)	0	0	0
20/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,181.0000	3,998.0000	(4.377)	0	0	0
20/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,132.0000	3,949.0000	(4.429)	0	0	0
20/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,194.0000	4,362.0000	4.006	0	0	0
20/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	12.0000	14.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,147.0000	2,964.0000	(5.815)	0	0	0
20/08/2009	€ / R	2010/03/15	8.75	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
20/08/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,169.0000	1,994.0000	(8.068)	0	0	0
20/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,057.0000	3,219.0000	5.299	0	0	0
20/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	177.0000	154.0000	(12.994)	0	0	0
20/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	122.0000	106.0000	(13.115)	0	0	0
20/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,003.0000	4,171.0000	4.197	0	0	0
20/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,152.0000	2,302.0000	6.970	0	0	0
20/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,311.0000	1,440.0000	9.840	0	0	0
20/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
20/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	272.0000	237.0000	(12.868)	0	0	0
20/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,315.0000	1,169.0000	(11.103)	0	0	0
20/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	431.0000	375.0000	(12.993)	0	0	0
20/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	196.0000	234.0000	19.388	0	0	0
20/08/2009	€ / R	2010/03/15	15.95	Call	Currency Future	113.0000	97.0000	(14.159)	0	0	0
20/08/2009	€ / R	2010/03/15	10.65	Call	Currency Future	0.0000	1,237.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	15.65	Put	Currency Future	0.0000	4,076.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	17.65	Call	Currency Future	0.0000	49.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	17.65	Put	Currency Future	0.0000	6,014.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	15.65	Call	Currency Future	0.0000	111.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	13.65	Put	Currency Future	0.0000	2,213.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	13.65	Call	Currency Future	0.0000	248.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	10.65	Put	Currency Future	0.0000	202.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	11.65	Call	Currency Future	0.0000	679.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	11.65	Put	Currency Future	0.0000	644.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	19.65	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
20/08/2009	€ / R	2010/03/15	19.65	Put	Currency Future	0.0000	7,978.0000	100.000	0	0	0
20/08/2009	AL13	2009/11/05			Index Future	248.9490	249.2260	0.111	0.0000	0.0000	10
20/08/2009	ALBI	2009/11/05			Index Future	299.2400	299.7820	0.181	0.0000	0.0000	694
20/08/2009	ALBI	2010/02/04			Index Future	304.7540	305.3050	0.181	0.0000	0.0000	0
20/08/2009	CRD1	2009/11/05			Index Future	127.6160	127.7580	0.111	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	CRD1	2010/02/04			Index Future	129.9680	130.1120	0.111	0.0000	0.0000	0
20/08/2009	GOVI	2009/11/05			jGovi	301.0250	301.5725	0.182	0.0000	0.0000	543
20/08/2009	GOVI	2010/02/04			jGovi	306.5720	307.1285	0.182	0.0000	0.0000	0
20/08/2009	ILBI	2009/11/05			Index Future	363.9950	364.5980	0.166	0.0000	0.0000	3
20/08/2009	J153	2010/08/31			jSwap	7.5240	7.5140	(0.133)	0.0000	0.0000	0
20/08/2009	J157	2015/09/15			jSwap	8.5120	8.4810	(0.364)	0.0000	0.0000	0
20/08/2009	J186	2026/12/21			jSwap	8.1590	8.1160	(0.527)	0.0000	0.0000	0
20/08/2009	J201	2014/12/22			jSwap	8.3520	8.3230	(0.347)	0.0000	0.0000	0
20/08/2009	J203	2017/09/15			jSwap	8.6410	8.6110	(0.347)	0.0000	0.0000	0
20/08/2009	J204	2018/12/21			jSwap	8.6170	8.5800	(0.429)	0.0000	0.0000	0
20/08/2009	J207	2020/01/15			jSwap	8.6090	8.5680	(0.476)	0.0000	0.0000	0
20/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
20/08/2009	JFRA	2009/11/05			jFra	6.8240	6.8070	(0.249)	0.0000	0.0000	0
20/08/2009	JFRA	2010/02/04			jFra	6.7980	6.7880	(0.147)	0.0000	0.0000	0
20/08/2009	JFRA	2010/05/06			jFra	6.9220	6.9030	(0.274)	0.0000	0.0000	0
20/08/2009	JFRA	2010/08/05			jFra	7.2110	7.1840	(0.374)	0.0000	0.0000	0
20/08/2009	JFRA	2010/11/04			jFra	7.5220	7.5060	(0.213)	0.0000	0.0000	0
20/08/2009	JN02	2009/11/05			jNote	7.4410	7.4220	(0.255)	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
20/08/2009	JN02	2010/02/04			jNote	7.6640	7.6450	(0.248)	0.0000	0.0000	0
20/08/2009	JN05	2009/11/05			jNote	8.3290	8.2990	(0.360)	0.0000	0.0000	0
20/08/2009	JN05	2010/02/04			jNote	8.4630	8.4290	(0.402)	0.0000	0.0000	0
20/08/2009	JN10	2009/11/05			jNote	8.5720	8.5320	(0.467)	0.0000	0.0000	0
20/08/2009	JN10	2010/02/04			jNote	8.6260	8.5860	(0.464)	0.0000	0.0000	0
20/08/2009	JROD	2009/08/31			jRod	7.1310	7.1300	(0.014)	0.0000	0.0000	0
20/08/2009	JROD	2009/09/30			jRod	7.0500	7.0460	(0.057)	0.0000	0.0000	0
20/08/2009	JROD	2009/10/30			jRod	7.0530	7.0470	(0.085)	0.0000	0.0000	0
20/08/2009	JROD	2009/11/30			jRod	7.1690	7.1650	(0.056)	0.0000	0.0000	0
20/08/2009	JROD	2009/12/31			jRod	7.2270	7.2200	(0.097)	0.0000	0.0000	0
20/08/2009	OTH1	2009/11/05			Index Future	289.4410	289.9550	0.178	0.0000	0.0000	3
20/08/2009	OTH1	2010/02/04			Index Future	294.7750	295.2970	0.177	0.0000	0.0000	0
20/08/2009	R153	2009/11/05			Bond Future	7.5880	7.5430	(0.593)	0.0000	0.0000	0
20/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	891.0000	857.0000	(3.816)	0	0	0
20/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	19.0000	22.0000	15.789	0	0	0
20/08/2009	R155	2009/11/05			Bond Future	7.7390	7.6840	(0.711)	0.0000	0.0000	0
20/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	501.0000	452.0000	(9.780)	0	0	0
20/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	520.0000	568.0000	9.231	0	0	0
20/08/2009	R157	2009/11/05			Bond Future	8.2580	8.2250	(0.400)	0.0000	0.0000	5,970
20/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	345.0000	368.0000	6.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,404.0000	4,253.0000	(3.429)	0	0	0
20/08/2009	R157	2010/02/04			Bond Future	8.3200	8.2860	(0.409)	0.0000	0.0000	0
20/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,177.0000	1,226.0000	4.163	0	0	0
20/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,085.0000	3,963.0000	(2.987)	0	0	0
20/08/2009	R157	2010/05/06			Bond Future	8.3400	8.3040	(0.432)	0.0000	0.0000	0
20/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,106.0000	3,198.0000	2.962	0	0	0
20/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,337.0000	2,256.0000	(3.466)	0	0	0
20/08/2009	R157	2010/08/05			Bond Future	8.3180	8.2790	(0.469)	0.0000	0.0000	0
20/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,190.0000	4,297.0000	2.554	0	0	0
20/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,215.0000	2,142.0000	(3.296)	0	0	0
20/08/2009	R186	2009/11/05			Bond Future	8.7850	8.7540	(0.353)	0.0000	0.0000	11,509
20/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,125.0000	1,993.0000	(6.212)	0	0	5,000
20/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,192.0000	4,363.0000	4.079	0	0	0
20/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,237.0000	3,067.0000	(5.252)	0	0	240
20/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	147.0000	156.0000	6.122	0	0	5,000
20/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,895.0000	3,028.0000	4.594	0	0	0
20/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,764.0000	13,471.0000	(2.129)	0	0	0
20/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	317.0000	337.0000	6.309	0	0	240
20/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,105.0000	10,822.0000	(2.548)	0	0	0
20/08/2009	R186	2010/02/04			Bond Future	8.8240	8.7920	(0.363)	0.0000	0.0000	0
20/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,301.0000	2,391.0000	3.911	0	0	0
20/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,032.0000	7,814.0000	(2.714)	0	0	0
20/08/2009	R186	2010/05/06			Bond Future	8.8440	8.8110	(0.373)	0.0000	0.0000	0
20/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,736.0000	4,591.0000	(3.062)	0	0	0
20/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,209.0000	6,378.0000	2.722	0	0	0
20/08/2009	R186	2010/08/05			Bond Future	8.8460	8.8120	(0.384)	0.0000	0.0000	0
20/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,384.0000	4,256.0000	(2.920)	0	0	0
20/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,111.0000	8,304.0000	2.379	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
20/08/2009	R201	2009/11/05			Bond Future	8.2970	8.2750	(0.265)	0.0000	0.0000	2
20/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	231.0000	240.0000	3.896	0	0	0
20/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,603.0000	3,521.0000	(2.276)	0	0	0
20/08/2009	R201	2010/02/04			Bond Future	8.3500	8.3270	(0.275)	0.0000	0.0000	0
20/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	585.0000	602.0000	2.906	0	0	0
20/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,030.0000	3,956.0000	(1.836)	0	0	0
20/08/2009	R201	2010/05/06			Bond Future	8.3640	8.3390	(0.299)	0.0000	0.0000	0
20/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,380.0000	2,428.0000	2.017	0	0	0
20/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,865.0000	1,818.0000	(2.520)	0	0	0
20/08/2009	R201	2010/08/05			Bond Future	8.3340	8.3080	(0.312)	0.0000	0.0000	0
20/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,691.0000	3,751.0000	1.626	0	0	0
20/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,309.0000	1,275.0000	(2.597)	0	0	0
20/08/2009	R203	2009/11/05			Bond Future	8.7780	8.7460	(0.365)	0.0000	0.0000	1,570
20/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	173.0000	182.0000	5.202	0	0	0
20/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,512.0000	7,346.0000	(2.210)	0	0	0
20/08/2009	R203	2010/02/04			Bond Future	8.8400	8.8070	(0.373)	0.0000	0.0000	0
20/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,446.0000	1,497.0000	3.527	0	0	0
20/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,940.0000	4,814.0000	(2.551)	0	0	0
20/08/2009	R203	2010/05/06			Bond Future	8.8700	8.8360	(0.383)	0.0000	0.0000	0
20/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,101.0000	3,015.0000	(2.773)	0	0	0
20/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,775.0000	3,866.0000	2.411	0	0	0
20/08/2009	R203	2010/08/05			Bond Future	8.8710	8.8350	(0.406)	0.0000	0.0000	0
20/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,031.0000	5,135.0000	2.067	0	0	0
20/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,130.0000	3,051.0000	(2.524)	0	0	0
20/08/2009	R204	2009/11/05			Bond Future	8.7700	8.7270	(0.490)	0.0000	0.0000	2,301
20/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,215.0000	7,973.0000	(2.946)	0	0	0
20/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	191.0000	207.0000	8.377	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	R204	2010/02/04			Bond Future	8.8220	8.7780	(0.499)	0.0000	0.0000	0
20/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,623.0000	1,702.0000	4.868	0	0	0
20/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,364.0000	5,184.0000	(3.356)	0	0	0
20/08/2009	R204	2010/05/06			Bond Future	8.8490	8.8040	(0.509)	0.0000	0.0000	0
20/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,219.0000	4,357.0000	3.271	0	0	0
20/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,356.0000	3,235.0000	(3.605)	0	0	0
20/08/2009	R204	2010/08/05			Bond Future	8.8520	8.8050	(0.531)	0.0000	0.0000	0
20/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,262.0000	5,418.0000	2.965	0	0	0
20/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,052.0000	2,943.0000	(3.571)	0	0	0
20/08/2009	R206	2009/11/05			Bond Future	8.3370	8.3140	(0.276)	0.0000	0.0000	1,121
20/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,085.0000	3,014.0000	(2.301)	0	0	0
20/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	180.0000	187.0000	3.889	0	0	0
20/08/2009	R206	2010/02/04			Bond Future	8.3990	8.3760	(0.274)	0.0000	0.0000	0
20/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,433.0000	3,372.0000	(1.777)	0	0	0
20/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	474.0000	488.0000	2.954	0	0	0
20/08/2009	R206	2010/05/06			Bond Future	8.4230	8.3970	(0.309)	0.0000	0.0000	0
20/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,307.0000	1,272.0000	(2.678)	0	0	0
20/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,299.0000	2,344.0000	1.957	0	0	0
20/08/2009	R206	2010/08/05			Bond Future	8.3950	8.3680	(0.322)	0.0000	0.0000	0
20/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,089.0000	1,060.0000	(2.663)	0	0	0
20/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,812.0000	2,861.0000	1.743	0	0	0
20/08/2009	R207	2009/11/05			Bond Future	8.8550	8.8240	(0.350)	0.0000	0.0000	600
20/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,026.0000	8,843.0000	(2.027)	0	0	0
20/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	159.0000	167.0000	5.031	0	0	0
20/08/2009	R207	2010/02/04			Bond Future	8.9050	8.8720	(0.371)	0.0000	0.0000	0
20/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,622.0000	1,679.0000	3.514	0	0	0
20/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,694.0000	5,552.0000	(2.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	R207	2010/05/06			Bond Future	8.9350	8.9010	(0.381)	0.0000	0.0000	0
20/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,934.0000	5,048.0000	2.310	0	0	0
20/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,089.0000	3,001.0000	(2.849)	0	0	0
20/08/2009	R207	2010/08/05			Bond Future	8.9420	8.9070	(0.391)	0.0000	0.0000	0
20/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,987.0000	6,114.0000	2.121	0	0	0
20/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,803.0000	2,725.0000	(2.783)	0	0	0
20/08/2009	R208	2009/11/05			Bond Future	8.8630	8.8220	(0.463)	0.0000	0.0000	5,125
20/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	186.0000	203.0000	9.140	0	0	0
20/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,673.0000	7,428.0000	(3.193)	0	0	0
20/08/2009	R208	2010/02/04			Bond Future	8.9110	8.8680	(0.483)	0.0000	0.0000	0
20/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,878.0000	1,974.0000	5.112	0	0	0
20/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,504.0000	4,330.0000	(3.863)	0	0	0
20/08/2009	R208	2010/05/06			Bond Future	8.9360	8.8920	(0.492)	0.0000	0.0000	0
20/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,672.0000	4,831.0000	3.403	0	0	0
20/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,762.0000	2,648.0000	(4.127)	0	0	0
20/08/2009	R208	2010/08/05			Bond Future	8.9410	8.8950	(0.514)	0.0000	0.0000	0
20/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,109.0000	6,286.0000	2.897	0	0	0
20/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,787.0000	2,683.0000	(3.732)	0	0	0
20/08/2009	R209	2009/11/05			Bond Future	8.3260	8.2950	(0.372)	0.0000	0.0000	3,051
20/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	440.0000	469.0000	6.591	0	0	960
20/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,073.0000	11,329.0000	2.312	0	0	0
20/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	8,200.0000	7,958.0000	(2.951)	0	0	960
20/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,157.0000	12,893.0000	(2.007)	0	0	0
20/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,245.0000	6,455.0000	3.363	0	0	0
20/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,561.0000	10,305.0000	(2.424)	0	0	0
20/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	89.0000	95.0000	6.742	0	0	5,000
20/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	122.0000	107.0000	(12.295)	0	0	2,970
20/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	209.0000	224.0000	7.177	0	0	0
20/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	719.0000	659.0000	(8.345)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	R209	2010/02/04			Bond Future	8.3460	8.3140	(0.383)	0.0000	0.0000	0
20/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,168.0000	8,948.0000	(2.400)	0	0	0
20/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,250.0000	1,308.0000	4.640	0	0	2,500
20/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	446.0000	417.0000	(6.502)	0	0	0
20/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,871.0000	13,120.0000	1.935	0	0	0
20/08/2009	R209	2010/05/06			Bond Future	8.3500	8.3180	(0.383)	0.0000	0.0000	0
20/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,106.0000	3,980.0000	(3.069)	0	0	0
20/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,385.0000	5,536.0000	2.804	0	0	0
20/08/2009	R209	2010/08/05			Bond Future	8.3400	8.3070	(0.396)	0.0000	0.0000	0
20/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,968.0000	3,856.0000	(2.823)	0	0	0
20/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,385.0000	7,559.0000	2.356	0	0	0
20/08/2009	TRT1	2009/11/05			Index Future	297.2090	297.7480	0.181	0.0000	0.0000	100
20/08/2009	TRT1	2010/02/04			Index Future	302.6860	303.2330	0.181	0.0000	0.0000	0
20/08/2009	ZAAD	2009/09/14			Currency Future	6.6667	6.5907	(1.140)	6.6300	6.6300	240,943
20/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,034.0000	2,110.0000	3.736	0	0	0
20/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	286.0000	347.0000	21.329	0	0	0
20/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,167.0000	4,091.0000	(1.824)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	647.0000	719.0000	11.128	0	0	0
20/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	647.0000	719.0000	11.128	0	0	0
20/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	140.0000	187.0000	33.571	0	0	0
20/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,317.0000	1,241.0000	(5.771)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,783.0000	7,859.0000	0.976	0	0	0
20/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	743.0000	817.0000	9.960	0	0	0
20/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	552.0000	623.0000	12.862	0	0	0
20/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	792.0000	866.0000	9.343	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	107.0000	78.0000	(27.103)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,033.0000	4,109.0000	1.884	0	0	0
20/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
20/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	31.0000	22.0000	(29.032)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,217.0000	3,141.0000	(2.362)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,067.0000	1,991.0000	(3.677)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	286.0000	347.0000	21.329	0	0	0
20/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	459.0000	528.0000	15.033	0	0	0
20/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	552.0000	623.0000	12.862	0	0	0
20/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	1,934.0000	2,010.0000	3.930	0	0	0
20/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	459.0000	528.0000	15.033	0	0	0
20/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	107.0000	78.0000	(27.103)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	351.0000	288.0000	(17.949)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	440.0000	373.0000	(15.227)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	969.0000	894.0000	(7.740)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	723.0000	651.0000	(9.959)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	246.0000	304.0000	23.577	0	0	0
20/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	414.0000	482.0000	16.425	0	0	0
20/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,783.0000	5,859.0000	1.314	0	0	0
20/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	695.0000	768.0000	10.504	0	0	0
20/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	485.0000	417.0000	(14.021)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	128.0000	94.0000	(26.563)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	92.0000	122.0000	32.609	0	0	0
20/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	505.0000	575.0000	13.861	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,783.0000	3,859.0000	2.009	0	0	0
20/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	743.0000	817.0000	9.960	0	0	0
20/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	890.0000	964.0000	8.315	0	0	0
20/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	111.0000	153.0000	37.838	0	0	0
20/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	28.0000	39.0000	39.286	0	0	0
20/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	159.0000	112.0000	(29.560)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	229.0000	175.0000	(23.581)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	327.0000	391.0000	19.572	0	0	0
20/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,884.0000	1,960.0000	4.034	0	0	0
20/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	1,068.0000	993.0000	(7.022)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
20/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	34.0000	47.0000	38.235	0	0	0
20/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	23.0000	32.0000	39.130	0	0	0
20/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	414.0000	482.0000	16.425	0	0	0
20/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,217.0000	2,141.0000	(3.428)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	395.0000	330.0000	(16.456)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	63.0000	84.0000	33.333	0	0	0
20/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	370.0000	436.0000	17.838	0	0	0
20/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	31.0000	22.0000	(29.032)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	841.0000	915.0000	8.799	0	0	0
20/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	128.0000	94.0000	(26.563)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	579.0000	508.0000	(12.263)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	821.0000	747.0000	(9.013)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	485.0000	417.0000	(14.021)	0	0	0
20/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,883.0000	7,959.0000	0.964	0	0	0
20/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	579.0000	508.0000	(12.263)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	4,067.0000	3,991.0000	(1.869)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,084.0000	2,160.0000	3.647	0	0	0
20/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	140.0000	187.0000	33.571	0	0	0
20/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,684.0000	1,760.0000	4.513	0	0	0
20/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,883.0000	3,959.0000	1.957	0	0	0
20/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,784.0000	1,860.0000	4.260	0	0	0
20/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	505.0000	575.0000	13.861	0	0	0
20/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,067.0000	2,991.0000	(2.478)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	723.0000	651.0000	(9.959)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
20/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	173.0000	224.0000	29.480	0	0	0
20/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	327.0000	391.0000	19.572	0	0	0
20/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,118.0000	1,043.0000	(6.708)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	599.0000	671.0000	12.020	0	0	0
20/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,367.0000	4,291.0000	(1.740)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
20/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	92.0000	122.0000	32.609	0	0	0

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20/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,783.0000	5,859.0000	1.314	0	0	0
20/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
20/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	42.0000	57.0000	35.714	0	0	0
20/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,967.0000	1,891.0000	(3.864)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	675.0000	603.0000	(10.667)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,967.0000	2,891.0000	(2.562)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	772.0000	699.0000	(9.456)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
20/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	309.0000	248.0000	(19.741)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,367.0000	3,291.0000	(2.257)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
20/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,633.0000	5,709.0000	1.349	0	0	0
20/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	42.0000	57.0000	35.714	0	0	0
20/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,267.0000	4,191.0000	(1.781)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	627.0000	555.0000	(11.483)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	159.0000	112.0000	(29.560)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,633.0000	7,709.0000	0.996	0	0	0
20/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,783.0000	7,859.0000	0.976	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	532.0000	462.0000	(13.158)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,733.0000	5,809.0000	1.326	0	0	0
20/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,683.0000	3,759.0000	2.064	0	0	0
20/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	309.0000	248.0000	(19.741)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,633.0000	3,709.0000	2.092	0	0	0
20/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,683.0000	5,759.0000	1.337	0	0	0
20/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	1,984.0000	2,060.0000	3.831	0	0	0
20/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	870.0000	796.0000	(8.506)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,367.0000	2,291.0000	(3.211)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	193.0000	142.0000	(26.425)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,683.0000	7,759.0000	0.989	0	0	0
20/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,635.0000	1,710.0000	4.587	0	0	0
20/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,417.0000	4,341.0000	(1.721)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	111.0000	153.0000	37.838	0	0	0
20/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,033.0000	6,109.0000	1.260	0	0	0
20/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,917.0000	5,841.0000	(1.284)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	3,983.0000	4,059.0000	1.908	0	0	0
20/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	208.0000	263.0000	26.442	0	0	0
20/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	76.0000	101.0000	32.895	0	0	0
20/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	5,983.0000	6,059.0000	1.270	0	0	0
20/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,585.0000	1,661.0000	4.795	0	0	0
20/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	28.0000	39.0000	39.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,733.0000	3,809.0000	2.036	0	0	0
20/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,317.0000	2,241.0000	(3.280)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,933.0000	4,009.0000	1.932	0	0	0
20/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,367.0000	1,291.0000	(5.560)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	75.0000	54.0000	(28.000)	0	0	0
20/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,733.0000	7,809.0000	0.983	0	0	0
20/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,033.0000	8,109.0000	0.946	0	0	0
20/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,317.0000	3,241.0000	(2.291)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,117.0000	2,041.0000	(3.590)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,917.0000	1,841.0000	(3.965)	0	0	0
20/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	7,983.0000	8,059.0000	0.952	0	0	0
20/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	208.0000	263.0000	26.442	0	0	0
20/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,734.0000	1,810.0000	4.383	0	0	0
20/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,317.0000	4,241.0000	(1.760)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,084.0000	3,159.0000	2.432	0	0	0
20/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,267.0000	2,191.0000	(3.352)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,933.0000	6,009.0000	1.281	0	0	0
20/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,917.0000	3,841.0000	(1.940)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	1,019.0000	944.0000	(7.360)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	90.0000	65.0000	(27.778)	0	0	0
20/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,583.0000	4,659.0000	1.658	0	0	0
20/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	51.0000	70.0000	37.255	0	0	0
20/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,083.0000	6,159.0000	1.249	0	0	0
20/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,117.0000	3,041.0000	(2.438)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	2,017.0000	1,941.0000	(3.768)	0	0	0
20/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	7,933.0000	8,009.0000	0.958	0	0	0
20/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	920.0000	845.0000	(8.152)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,417.0000	1,341.0000	(5.363)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	395.0000	330.0000	(16.456)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,267.0000	3,191.0000	(2.326)	0	0	0
20/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,917.0000	2,841.0000	(2.605)	0	0	0
20/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	268.0000	210.0000	(21.642)	0	0	0
20/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,117.0000	6,041.0000	(1.242)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,117.0000	4,041.0000	(1.846)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,967.0000	3,891.0000	(1.916)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,167.0000	2,091.0000	(3.507)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	51.0000	70.0000	37.255	0	0	0
20/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,783.0000	3,859.0000	2.009	0	0	0
20/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,267.0000	1,192.0000	(5.919)	0	0	0
20/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	76.0000	101.0000	32.895	0	0	0
20/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	193.0000	142.0000	(26.425)	0	0	0
20/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	268.0000	210.0000	(21.642)	0	0	0
20/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,167.0000	1,092.0000	(6.427)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	4,017.0000	3,941.0000	(1.892)	0	0	0
20/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,383.0000	4,459.0000	1.734	0	0	0
20/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	3,017.0000	2,941.0000	(2.519)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,385.0000	1,461.0000	5.487	0	0	0
20/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,833.0000	7,909.0000	0.970	0	0	0
20/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,217.0000	1,142.0000	(6.163)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,834.0000	1,910.0000	4.144	0	0	0
20/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,833.0000	3,909.0000	1.983	0	0	0
20/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,617.0000	1,541.0000	(4.700)	0	0	0
20/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,884.0000	2,960.0000	2.635	0	0	0
20/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,083.0000	8,159.0000	0.940	0	0	0
20/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,617.0000	4,541.0000	(1.646)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,083.0000	4,159.0000	1.861	0	0	0
20/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,883.0000	5,959.0000	1.292	0	0	0
20/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	75.0000	54.0000	(28.000)	0	0	0
20/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,133.0000	4,209.0000	1.839	0	0	0
20/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,133.0000	6,209.0000	1.239	0	0	0
20/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,133.0000	8,209.0000	0.934	0	0	0
20/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,217.0000	4,141.0000	(1.802)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,134.0000	2,210.0000	3.561	0	0	0
20/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,867.0000	3,791.0000	(1.965)	0	0	0
20/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0

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20/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,867.0000	1,791.0000	(4.071)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,867.0000	2,791.0000	(2.651)	0	0	0
20/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,333.0000	4,409.0000	1.754	0	0	0
20/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,834.0000	2,910.0000	2.682	0	0	0
20/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,833.0000	5,909.0000	1.303	0	0	0
20/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,335.0000	1,411.0000	5.693	0	0	0
20/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,667.0000	1,591.0000	(4.559)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,167.0000	3,091.0000	(2.400)	0	0	0
20/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,167.0000	6,091.0000	(1.232)	0	0	0
20/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,667.0000	4,591.0000	(1.628)	0	0	0
20/08/2009	ZAAD	2009/12/14			Currency Future	6.7257	6.6509	(1.112)	0.0000	0.0000	705
20/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	279.0000	244.0000	(12.545)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	187.0000	216.0000	15.508	0	0	0
20/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	607.0000	548.0000	(9.720)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,028.0000	1,954.0000	(3.649)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	451.0000	501.0000	11.086	0	0	0
20/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	730.0000	665.0000	(8.904)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,926.0000	3,851.0000	(1.910)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	279.0000	244.0000	(12.545)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	134.0000	156.0000	16.418	0	0	0
20/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	106.0000	124.0000	16.981	0	0	0
20/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,176.0000	4,101.0000	(1.796)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	82.0000	97.0000	18.293	0	0	0
20/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	151.0000	130.0000	(13.907)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
20/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	460.0000	407.0000	(11.522)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	531.0000	475.0000	(10.546)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	187.0000	216.0000	15.508	0	0	0
20/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,177.0000	2,103.0000	(3.399)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	565.0000	620.0000	9.735	0	0	0
20/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	605.0000	661.0000	9.256	0	0	0
20/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	531.0000	475.0000	(10.546)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	460.0000	407.0000	(11.522)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	253.0000	293.0000	15.810	0	0	0
20/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,751.0000	1,821.0000	3.998	0	0	0
20/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	363.0000	317.0000	(12.672)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	565.0000	620.0000	9.735	0	0	0
20/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	93.0000	110.0000	18.280	0	0	0
20/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,189.0000	1,116.0000	(6.140)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,026.0000	2,951.0000	(2.479)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	526.0000	579.0000	10.076	0	0	0
20/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	134.0000	156.0000	16.418	0	0	0
20/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	363.0000	317.0000	(12.672)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	380.0000	427.0000	12.368	0	0	0
20/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	488.0000	540.0000	10.656	0	0	0
20/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,026.0000	3,951.0000	(1.863)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	687.0000	745.0000	8.443	0	0	0
20/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	106.0000	124.0000	16.981	0	0	0
20/08/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,276.0000	2,202.0000	(3.251)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	205.0000	178.0000	(13.171)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	259.0000	225.0000	(13.127)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	176.0000	152.0000	(13.636)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	816.0000	749.0000	(8.211)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,175.0000	8,249.0000	0.905	0	0	0
20/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	569.0000	511.0000	(10.193)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	283.0000	324.0000	14.488	0	0	0
20/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,286.0000	1,213.0000	(5.677)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,326.0000	4,251.0000	(1.734)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	190.0000	164.0000	(13.684)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	495.0000	440.0000	(11.111)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	647.0000	586.0000	(9.428)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
20/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	415.0000	463.0000	11.566	0	0	0
20/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,175.0000	6,250.0000	1.215	0	0	0
20/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	426.0000	376.0000	(11.737)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,276.0000	3,201.0000	(2.289)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	239.0000	208.0000	(12.971)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	190.0000	164.0000	(13.684)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	860.0000	792.0000	(7.907)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
20/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
20/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	334.0000	289.0000	(13.473)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	163.0000	141.0000	(13.497)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	380.0000	427.0000	12.368	0	0	0
20/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	163.0000	141.0000	(13.497)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
20/08/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	772.0000	707.0000	(8.420)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	253.0000	293.0000	15.810	0	0	0
20/08/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	208.0000	238.0000	14.423	0	0	0
20/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,326.0000	3,251.0000	(2.255)	0	0	0
20/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	645.0000	703.0000	8.992	0	0	0
20/08/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	47.0000	56.0000	19.149	0	0	0
20/08/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,191.0000	2,262.0000	3.241	0	0	0
20/08/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,385.0000	1,311.0000	(5.343)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	488.0000	540.0000	10.656	0	0	0
20/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	415.0000	463.0000	11.566	0	0	0
20/08/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,125.0000	6,200.0000	1.224	0	0	0
20/08/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
20/08/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,076.0000	3,001.0000	(2.438)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,829.0000	1,755.0000	(4.046)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,176.0000	4,251.0000	1.796	0	0	0
20/08/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,078.0000	2,003.0000	(3.609)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	306.0000	264.0000	(13.725)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	230.0000	263.0000	14.348	0	0	0
20/08/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
20/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	688.0000	625.0000	(9.157)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,946.0000	2,017.0000	3.649	0	0	0
20/08/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,376.0000	4,301.0000	(1.714)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,043.0000	972.0000	(6.807)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,927.0000	4,001.0000	1.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,876.0000	5,801.0000	(1.276)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,044.0000	2,115.0000	3.474	0	0	0
20/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,925.0000	7,999.0000	0.934	0	0	0
20/08/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,654.0000	1,724.0000	4.232	0	0	0
20/08/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
20/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,626.0000	4,700.0000	1.600	0	0	0
20/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	426.0000	376.0000	(11.737)	0	0	0
20/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,027.0000	4,101.0000	1.838	0	0	0
20/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,925.0000	6,000.0000	1.266	0	0	0
20/08/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	82.0000	97.0000	18.293	0	0	0
20/08/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,092.0000	1,019.0000	(6.685)	0	0	0
20/08/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,376.0000	2,302.0000	(3.114)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,025.0000	6,100.0000	1.245	0	0	0
20/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	607.0000	548.0000	(9.720)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/08/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
20/08/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,725.0000	7,799.0000	0.958	0	0	0
20/08/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
20/08/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,130.0000	3,204.0000	2.364	0	0	0
20/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,725.0000	5,800.0000	1.310	0	0	0
20/08/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,625.0000	7,699.0000	0.970	0	0	0
20/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,025.0000	8,099.0000	0.922	0	0	0
20/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/08/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,876.0000	2,801.0000	(2.608)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	314.0000	357.0000	13.694	0	0	0

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20/08/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,727.0000	3,802.0000	2.012	0	0	0
20/08/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,376.0000	3,301.0000	(2.222)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,276.0000	4,201.0000	(1.754)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,625.0000	5,700.0000	1.333	0	0	0
20/08/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
20/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	205.0000	178.0000	(13.171)	0	0	0
20/08/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,628.0000	3,702.0000	2.040	0	0	0
20/08/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,678.0000	3,752.0000	2.012	0	0	0
20/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,877.0000	3,951.0000	1.909	0	0	0
20/08/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,875.0000	7,949.0000	0.940	0	0	0
20/08/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
20/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	314.0000	357.0000	13.694	0	0	0
20/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	306.0000	264.0000	(13.725)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,631.0000	1,557.0000	(4.537)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,976.0000	3,901.0000	(1.886)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,848.0000	1,919.0000	3.842	0	0	0
20/08/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,702.0000	1,773.0000	4.172	0	0	0
20/08/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,976.0000	2,901.0000	(2.520)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,226.0000	3,151.0000	(2.325)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,126.0000	4,051.0000	(1.818)	0	0	0
20/08/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,827.0000	3,902.0000	1.960	0	0	0
20/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	222.0000	192.0000	(13.514)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	997.0000	926.0000	(7.121)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,335.0000	1,262.0000	(5.468)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,825.0000	7,899.0000	0.946	0	0	0
20/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	346.0000	391.0000	13.006	0	0	0
20/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,979.0000	1,904.0000	(3.790)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,775.0000	5,850.0000	1.299	0	0	0
20/08/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	346.0000	391.0000	13.006	0	0	0
20/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
20/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,126.0000	3,051.0000	(2.399)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,076.0000	4,001.0000	(1.840)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	239.0000	208.0000	(12.971)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,775.0000	7,849.0000	0.952	0	0	0
20/08/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,326.0000	2,252.0000	(3.181)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,826.0000	2,751.0000	(2.654)	0	0	0
20/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	495.0000	440.0000	(11.111)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,626.0000	4,551.0000	(1.621)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,127.0000	2,053.0000	(3.479)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	222.0000	192.0000	(13.514)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,413.0000	1,482.0000	4.883	0	0	0
20/08/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,675.0000	5,750.0000	1.322	0	0	0
20/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	394.0000	345.0000	(12.437)	0	0	0
20/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,977.0000	4,051.0000	1.861	0	0	0
20/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,777.0000	3,852.0000	1.986	0	0	0
20/08/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,675.0000	7,749.0000	0.964	0	0	0
20/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2009/12/14	0.60	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
20/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,126.0000	6,051.0000	(1.224)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,975.0000	6,050.0000	1.255	0	0	0
20/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,800.0000	1,870.0000	3.889	0	0	0
20/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,897.0000	1,968.0000	3.743	0	0	0
20/08/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	168.0000	195.0000	16.071	0	0	0
20/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,226.0000	2,153.0000	(3.279)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	230.0000	263.0000	14.348	0	0	0
20/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
20/08/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,226.0000	4,151.0000	(1.775)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,140.0000	1,067.0000	(6.404)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,975.0000	8,049.0000	0.928	0	0	0
20/08/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,826.0000	3,751.0000	(1.960)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,881.0000	2,955.0000	2.569	0	0	0
20/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
20/08/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
20/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,995.0000	2,066.0000	3.559	0	0	0
20/08/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,237.0000	1,164.0000	(5.901)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,093.0000	2,164.0000	3.392	0	0	0
20/08/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,376.0000	4,451.0000	1.714	0	0	0
20/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,077.0000	4,151.0000	1.815	0	0	0

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20/08/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
20/08/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,875.0000	5,950.0000	1.277	0	0	0
20/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,125.0000	8,199.0000	0.911	0	0	0
20/08/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,075.0000	6,150.0000	1.235	0	0	0
20/08/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	950.0000	881.0000	(7.263)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
20/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,926.0000	2,851.0000	(2.563)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,876.0000	3,801.0000	(1.935)	0	0	0
20/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,075.0000	8,149.0000	0.916	0	0	0
20/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,879.0000	1,805.0000	(3.938)	0	0	0
20/08/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,929.0000	1,854.0000	(3.888)	0	0	0
20/08/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,142.0000	2,213.0000	3.315	0	0	0
20/08/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,126.0000	4,201.0000	1.818	0	0	0
20/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	905.0000	836.0000	(7.624)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
20/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,176.0000	3,101.0000	(2.361)	0	0	0
20/08/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,176.0000	6,101.0000	(1.214)	0	0	0
20/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,676.0000	4,601.0000	(1.604)	0	0	0
20/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,832.0000	2,905.0000	2.578	0	0	0
20/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,366.0000	1,434.0000	4.978	0	0	0
20/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,825.0000	5,900.0000	1.288	0	0	0

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20/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,326.0000	4,401.0000	1.734	0	0	0
20/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
20/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,681.0000	1,606.0000	(4.462)	0	0	0
20/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	ZAAD	2010/03/15			Currency Future	6.7773	6.7011	(1.124)	0.0000	0.0000	4
20/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,128.0000	3,052.0000	(2.430)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,177.0000	4,101.0000	(1.819)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	83.0000	97.0000	16.867	0	0	0
20/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	454.0000	411.0000	(9.471)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	810.0000	749.0000	(7.531)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	361.0000	327.0000	(9.418)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	384.0000	426.0000	10.938	0	0	0
20/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,824.0000	7,900.0000	0.971	0	0	0
20/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
20/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,016.0000	948.0000	(6.693)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	354.0000	394.0000	11.299	0	0	0
20/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,881.0000	3,956.0000	1.932	0	0	0
20/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,204.0000	1,130.0000	(6.146)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	735.0000	676.0000	(8.027)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,332.0000	2,257.0000	(3.216)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	361.0000	327.0000	(9.418)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,876.0000	5,952.0000	1.293	0	0	0
20/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
20/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	480.0000	435.0000	(9.375)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,349.0000	1,274.0000	(5.560)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,986.0000	1,911.0000	(3.776)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,874.0000	7,950.0000	0.965	0	0	0

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20/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,826.0000	5,902.0000	1.304	0	0	0
20/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	137.0000	158.0000	15.328	0	0	0
20/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,979.0000	2,903.0000	(2.551)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,975.0000	6,051.0000	1.272	0	0	0
20/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	664.0000	609.0000	(8.283)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	121.0000	141.0000	16.529	0	0	0
20/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	630.0000	577.0000	(8.413)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
20/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,300.0000	1,226.0000	(5.692)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,980.0000	4,056.0000	1.910	0	0	0
20/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,127.0000	4,051.0000	(1.842)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,831.0000	3,907.0000	1.984	0	0	0
20/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	276.0000	310.0000	12.319	0	0	0
20/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	107.0000	125.0000	16.822	0	0	0
20/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	699.0000	642.0000	(8.155)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,283.0000	2,207.0000	(3.329)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,397.0000	1,323.0000	(5.297)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,040.0000	2,109.0000	3.382	0	0	0
20/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	171.0000	195.0000	14.035	0	0	0
20/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	72.0000	85.0000	18.056	0	0	0
20/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,124.0000	8,200.0000	0.935	0	0	0
20/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	384.0000	426.0000	10.938	0	0	0
20/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	209.0000	237.0000	13.397	0	0	0
20/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,278.0000	3,202.0000	(2.318)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	28.0000	31.0000	10.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	598.0000	546.0000	(8.696)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,328.0000	3,252.0000	(2.284)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	849.0000	786.0000	(7.420)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	931.0000	865.0000	(7.089)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	381.0000	346.0000	(9.186)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,378.0000	3,302.0000	(2.250)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,184.0000	2,108.0000	(3.480)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	253.0000	284.0000	12.253	0	0	0
20/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	772.0000	712.0000	(7.772)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	53.0000	64.0000	20.755	0	0	0
20/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,944.0000	2,014.0000	3.601	0	0	0
20/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	404.0000	365.0000	(9.653)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
20/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,382.0000	2,306.0000	(3.191)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,134.0000	2,059.0000	(3.515)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,204.0000	1,130.0000	(6.146)	0	0	0
20/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	587.0000	638.0000	8.688	0	0	0
20/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,802.0000	1,871.0000	3.829	0	0	0
20/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,156.0000	1,082.0000	(6.401)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
20/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	301.0000	336.0000	11.628	0	0	0
20/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	325.0000	294.0000	(9.538)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,755.0000	1,823.0000	3.875	0	0	0
20/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	153.0000	176.0000	15.033	0	0	0
20/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,924.0000	8,000.0000	0.959	0	0	0
20/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	121.0000	141.0000	16.529	0	0	0
20/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,887.0000	1,812.0000	(3.975)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	327.0000	364.0000	11.315	0	0	0
20/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,726.0000	5,802.0000	1.327	0	0	0
20/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
20/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,974.0000	8,050.0000	0.953	0	0	0
20/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	264.0000	239.0000	(9.470)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	699.0000	642.0000	(8.155)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,977.0000	3,901.0000	(1.911)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,624.0000	7,700.0000	0.997	0	0	0
20/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	293.0000	265.0000	(9.556)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,085.0000	2,009.0000	(3.645)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	95.0000	111.0000	16.842	0	0	0
20/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	516.0000	564.0000	9.302	0	0	0
20/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	153.0000	176.0000	15.033	0	0	0
20/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,626.0000	5,702.0000	1.351	0	0	0
20/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	630.0000	577.0000	(8.413)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,732.0000	3,808.0000	2.036	0	0	0
20/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,178.0000	3,102.0000	(2.391)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,180.0000	2,250.0000	3.211	0	0	0
20/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	230.0000	260.0000	13.043	0	0	0
20/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,724.0000	7,800.0000	0.984	0	0	0
20/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,634.0000	3,709.0000	2.064	0	0	0
20/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,897.0000	1,966.0000	3.637	0	0	0
20/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,077.0000	4,001.0000	(1.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,125.0000	6,201.0000	1.241	0	0	0
20/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	508.0000	461.0000	(9.252)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,079.0000	3,002.0000	(2.501)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,129.0000	4,205.0000	1.841	0	0	0
20/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,708.0000	1,776.0000	3.981	0	0	0
20/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,108.0000	1,035.0000	(6.588)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
20/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,377.0000	4,301.0000	(1.736)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	890.0000	825.0000	(7.303)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,025.0000	6,101.0000	1.261	0	0	0
20/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	537.0000	488.0000	(9.125)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,926.0000	6,001.0000	1.266	0	0	0
20/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
20/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
20/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	428.0000	387.0000	(9.579)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,829.0000	2,753.0000	(2.686)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,838.0000	1,763.0000	(4.081)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,992.0000	2,062.0000	3.514	0	0	0
20/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,227.0000	2,297.0000	3.143	0	0	0
20/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,327.0000	4,251.0000	(1.756)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,931.0000	4,006.0000	1.908	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,683.0000	3,758.0000	2.036	0	0	0
20/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,179.0000	4,255.0000	1.819	0	0	0
20/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	276.0000	310.0000	12.319	0	0	0
20/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	454.0000	411.0000	(9.471)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,174.0000	8,250.0000	0.930	0	0	0
20/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	448.0000	493.0000	10.045	0	0	0
20/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	189.0000	216.0000	14.286	0	0	0
20/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	567.0000	517.0000	(8.818)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,175.0000	6,251.0000	1.231	0	0	0
20/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,030.0000	4,105.0000	1.861	0	0	0
20/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,277.0000	4,201.0000	(1.777)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
20/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	309.0000	279.0000	(9.709)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,674.0000	7,750.0000	0.990	0	0	0
20/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,024.0000	8,100.0000	0.947	0	0	0
20/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
20/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	327.0000	364.0000	11.315	0	0	0
20/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,676.0000	5,752.0000	1.339	0	0	0
20/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	404.0000	365.0000	(9.653)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,060.0000	991.0000	(6.509)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	973.0000	906.0000	(6.886)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
20/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,133.0000	2,202.0000	3.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,027.0000	3,951.0000	(1.887)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,086.0000	2,155.0000	3.308	0	0	0
20/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,036.0000	1,960.0000	(3.733)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,228.0000	3,152.0000	(2.354)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,877.0000	3,801.0000	(1.960)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,029.0000	2,953.0000	(2.509)	0	0	0
20/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
20/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,080.0000	4,155.0000	1.838	0	0	0
20/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,879.0000	2,803.0000	(2.640)	0	0	0
20/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,937.0000	1,861.0000	(3.924)	0	0	0
20/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,929.0000	2,853.0000	(2.595)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,927.0000	3,851.0000	(1.935)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	343.0000	310.0000	(9.621)	0	0	0
20/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,075.0000	6,151.0000	1.251	0	0	0
20/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	481.0000	528.0000	9.771	0	0	0
20/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,827.0000	3,751.0000	(1.986)	0	0	0
20/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	415.0000	459.0000	10.602	0	0	0
20/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
20/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,849.0000	1,918.0000	3.732	0	0	0
20/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,252.0000	1,178.0000	(5.911)	0	0	0
20/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,782.0000	3,857.0000	1.983	0	0	0
20/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
20/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,227.0000	4,151.0000	(1.798)	0	0	0
20/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,233.0000	2,158.0000	(3.359)	0	0	0
20/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,074.0000	8,150.0000	0.941	0	0	0
20/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/08/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/08/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,774.0000	7,850.0000	0.978	0	0	0
20/08/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,776.0000	5,852.0000	1.316	0	0	0

Grand Total: **1,182,818**