



Derivatives High/Low Report

High/Low for 25/08/2009

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
25/08/2009	\$ / R 2009/09/14			Currency Future	7.8101	7.8145	0.056	11.2200	7.7900	278,089
25/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	133.0000	126.0000	(5.263)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	25
25/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,660.0000	1,665.0000	0.301	0	0	0
25/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	100
25/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,990.0000	2,986.0000	(0.134)	0	0	0
25/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,660.0000	4,665.0000	0.107	0	0	0
25/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	301.0000	295.0000	(1.993)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,940.0000	1,936.0000	(0.206)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,610.0000	4,615.0000	0.108	0	0	0
25/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,790.0000	3,786.0000	(0.106)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,491.0000	1,486.0000	(0.335)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,340.0000	2,336.0000	(0.171)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,290.0000	3,286.0000	(0.122)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,160.0000	3,165.0000	0.158	0	0	0
25/08/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	341.0000	335.0000	(1.760)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	352.0000	353.0000	0.284	0	0	0
25/08/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	847.0000	842.0000	(0.590)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,890.0000	2,886.0000	(0.138)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	4,340.0000	4,336.0000	(0.092)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	193.0000	186.0000	(3.627)	0	0	25
25/08/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,890.0000	5,886.0000	(0.068)	0	0	0
25/08/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
25/08/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,840.0000	5,836.0000	(0.068)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	110
25/08/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	383.0000	376.0000	(1.828)	0	0	25
25/08/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	994.0000	989.0000	(0.503)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,541.0000	1,536.0000	(0.324)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	25
25/08/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,540.0000	3,536.0000	(0.113)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,790.0000	4,786.0000	(0.084)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	162.0000	155.0000	(4.321)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	470.0000	464.0000	(1.277)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,690.0000	2,686.0000	(0.149)	0	0	0
25/08/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,590.0000	7,586.0000	(0.053)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.15	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
25/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	668.0000	671.0000	0.449	0	0	0
25/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	607.0000	601.0000	(0.988)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,090.0000	6,086.0000	(0.066)	0	0	0
25/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	426.0000	419.0000	(1.643)	0	0	110
25/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,790.0000	1,786.0000	(0.223)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,390.0000	3,386.0000	(0.118)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,340.0000	7,336.0000	(0.054)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,240.0000	2,236.0000	(0.179)	0	0	0
25/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,140.0000	2,136.0000	(0.187)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,910.0000	2,915.0000	0.172	0	0	0
25/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	227.0000	220.0000	(3.084)	0	0	140
25/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,140.0000	2,136.0000	(0.187)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	561.0000	555.0000	(1.070)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,040.0000	2,036.0000	(0.196)	0	0	0
25/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,410.0000	4,415.0000	0.113	0	0	0
25/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,340.0000	3,336.0000	(0.120)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,390.0000	7,386.0000	(0.054)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,340.0000	2,336.0000	(0.171)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.35	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
25/08/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,990.0000	4,986.0000	(0.080)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	112.0000	106.0000	(5.357)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,840.0000	2,836.0000	(0.141)	0	0	0
25/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	237.0000	236.0000	(0.422)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,161.0000	1,165.0000	0.345	0	0	0
25/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	2,000
25/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,590.0000	4,586.0000	(0.087)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,610.0000	1,615.0000	0.311	0	0	0
25/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,990.0000	3,986.0000	(0.100)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,591.0000	1,586.0000	(0.314)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,410.0000	1,415.0000	0.355	0	0	0
25/08/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,890.0000	4,886.0000	(0.082)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,011.0000	1,015.0000	0.396	0	0	0
25/08/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,890.0000	1,886.0000	(0.212)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,740.0000	2,736.0000	(0.146)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,340.0000	3,336.0000	(0.120)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,110.0000	3,115.0000	0.161	0	0	0
25/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,890.0000	3,886.0000	(0.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	527.0000	529.0000	0.380	0	0	0
25/08/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	227.0000	220.0000	(3.084)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,040.0000	3,036.0000	(0.132)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,040.0000	3,036.0000	(0.132)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,840.0000	1,836.0000	(0.217)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,240.0000	3,236.0000	(0.123)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,043.0000	1,039.0000	(0.384)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,591.0000	1,586.0000	(0.314)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	798.0000	793.0000	(0.627)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,391.0000	1,386.0000	(0.359)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	93.0000	87.0000	(6.452)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	263.0000	256.0000	(2.662)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	133.0000	126.0000	(5.263)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	716.0000	720.0000	0.559	0	0	0
25/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	203.0000	202.0000	(0.493)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,490.0000	4,486.0000	(0.089)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	2,040.0000	2,036.0000	(0.196)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,740.0000	2,736.0000	(0.146)	0	0	0
25/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,990.0000	1,986.0000	(0.201)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,840.0000	4,836.0000	(0.083)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	200
25/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,140.0000	3,136.0000	(0.127)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,240.0000	2,236.0000	(0.179)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,390.0000	4,386.0000	(0.091)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	273.0000	273.0000	-	0	0	13,157
25/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,890.0000	1,886.0000	(0.212)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,341.0000	1,337.0000	(0.298)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	912.0000	916.0000	0.439	0	0	0
25/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,940.0000	3,936.0000	(0.102)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,840.0000	3,836.0000	(0.104)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	750.0000	745.0000	(0.667)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,391.0000	1,386.0000	(0.359)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,590.0000	2,586.0000	(0.154)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	2,054
25/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,541.0000	1,536.0000	(0.324)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,090.0000	2,086.0000	(0.191)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,460.0000	1,465.0000	0.342	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,740.0000	1,736.0000	(0.230)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,291.0000	1,287.0000	(0.310)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,940.0000	4,936.0000	(0.081)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,640.0000	1,636.0000	(0.244)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,192.0000	1,187.0000	(0.419)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	515.0000	509.0000	(1.165)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	896.0000	891.0000	(0.558)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,790.0000	2,786.0000	(0.143)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,690.0000	1,686.0000	(0.237)	0	0	0
25/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	1,960.0000	1,965.0000	0.255	0	0	0
25/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,090.0000	2,086.0000	(0.191)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,210.0000	1,215.0000	0.413	0	0	0
25/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	863.0000	867.0000	0.463	0	0	0
25/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,640.0000	2,636.0000	(0.152)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,291.0000	1,287.0000	(0.310)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,061.0000	1,065.0000	0.377	0	0	0
25/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	896.0000	891.0000	(0.558)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,840.0000	1,836.0000	(0.217)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,790.0000	1,786.0000	(0.223)	0	0	0
25/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	394.0000	395.0000	0.254	0	0	0
25/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,140.0000	6,136.0000	(0.065)	0	0	0
25/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	962.0000	966.0000	0.416	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,390.0000	2,386.0000	(0.167)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,190.0000	6,186.0000	(0.065)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	481.0000	484.0000	0.624	0	0	0
25/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,093.0000	1,088.0000	(0.457)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,560.0000	1,565.0000	0.321	0	0	0
25/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,290.0000	2,286.0000	(0.175)	0	0	0
25/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,860.0000	1,865.0000	0.269	0	0	0
25/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,242.0000	1,237.0000	(0.403)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,490.0000	2,486.0000	(0.161)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,440.0000	4,436.0000	(0.090)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,540.0000	4,536.0000	(0.088)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,840.0000	2,836.0000	(0.141)	0	0	0
25/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	437.0000	439.0000	0.458	0	0	0
25/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	620.0000	624.0000	0.645	0	0	0
25/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,090.0000	4,086.0000	(0.098)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,540.0000	2,536.0000	(0.157)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	4,040.0000	4,036.0000	(0.099)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,440.0000	2,436.0000	(0.164)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,290.0000	2,286.0000	(0.175)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,640.0000	1,636.0000	(0.244)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,043.0000	1,039.0000	(0.384)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,190.0000	5,186.0000	(0.077)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,810.0000	1,815.0000	0.276	0	0	0
25/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	140
25/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,290.0000	3,286.0000	(0.122)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,860.0000	3,865.0000	0.130	0	0	0
25/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,740.0000	1,736.0000	(0.230)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,242.0000	1,237.0000	(0.403)	0	0	0
25/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,990.0000	1,986.0000	(0.201)	0	0	0
25/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,111.0000	1,115.0000	0.360	0	0	0
25/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,142.0000	1,138.0000	(0.350)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,090.0000	3,086.0000	(0.129)	0	0	0
25/08/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,441.0000	1,436.0000	(0.347)	0	0	0
25/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	2.0000	2.0000	-	0	0	200
25/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,540.0000	2,536.0000	(0.157)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,440.0000	3,436.0000	(0.116)	0	0	0
25/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,690.0000	4,686.0000	(0.085)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,860.0000	2,865.0000	0.175	0	0	0
25/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,710.0000	3,715.0000	0.135	0	0	0
25/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,040.0000	6,036.0000	(0.066)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,810.0000	3,815.0000	0.131	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
25/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	654.0000	649.0000	(0.765)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,940.0000	2,936.0000	(0.136)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,790.0000	2,786.0000	(0.143)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,910.0000	1,915.0000	0.262	0	0	0
25/08/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,190.0000	2,186.0000	(0.183)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,460.0000	3,465.0000	0.145	0	0	0
25/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	2,810.0000	2,815.0000	0.178	0	0	0
25/08/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	15,157
25/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,590.0000	2,586.0000	(0.154)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,240.0000	3,236.0000	(0.123)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,510.0000	1,515.0000	0.331	0	0	0
25/08/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,690.0000	3,686.0000	(0.108)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	945.0000	940.0000	(0.529)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,540.0000	6,536.0000	(0.061)	0	0	0
25/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,010.0000	4,014.0000	0.100	0	0	0
25/08/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	2,960.0000	2,965.0000	0.169	0	0	0
25/08/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	2,000
25/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
25/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,390.0000	6,386.0000	(0.063)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	5,040.0000	5,036.0000	(0.079)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	573.0000	576.0000	0.524	0	0	0
25/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	654.0000	649.0000	(0.765)	0	0	0
25/08/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,490.0000	6,486.0000	(0.062)	0	0	0
25/08/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	3,960.0000	3,965.0000	0.126	0	0	0
25/08/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	30
25/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,460.0000	2,465.0000	0.203	0	0	0
25/08/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	2,760.0000	2,765.0000	0.181	0	0	0
25/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,390.0000	2,386.0000	(0.167)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	3,190.0000	3,186.0000	(0.125)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	6,340.0000	6,336.0000	(0.063)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.55	Put	Currency Future	4,740.0000	4,736.0000	(0.084)	0	0	0
25/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,090.0000	3,086.0000	(0.129)	0	0	0
25/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,610.0000	2,615.0000	0.192	0	0	0
25/08/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,240.0000	6,236.0000	(0.064)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,560.0000	3,565.0000	0.140	0	0	0
25/08/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,940.0000	5,936.0000	(0.067)	0	0	0
25/08/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,440.0000	6,436.0000	(0.062)	0	0	0
25/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	702.0000	697.0000	(0.712)	0	0	0
25/08/2009	\$ / R	2009/09/14	7.05	Put	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
25/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	765.0000	769.0000	0.523	0	0	0
25/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,560.0000	2,565.0000	0.195	0	0	0
25/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	3,760.0000	3,764.0000	0.106	0	0	0
25/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,490.0000	2,486.0000	(0.161)	0	0	0
25/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,990.0000	2,986.0000	(0.134)	0	0	0
25/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,760.0000	1,765.0000	0.284	0	0	0
25/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,610.0000	3,615.0000	0.139	0	0	0
25/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,910.0000	3,914.0000	0.102	0	0	0
25/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	2,060.0000	2,065.0000	0.243	0	0	0
25/08/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,290.0000	6,286.0000	(0.064)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,410.0000	3,415.0000	0.147	0	0	0
25/08/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,490.0000	3,486.0000	(0.115)	0	0	0
25/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,660.0000	2,665.0000	0.188	0	0	0
25/08/2009	\$ / R 2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,660.0000	3,665.0000	0.137	0	0	0
25/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,090.0000	5,086.0000	(0.079)	0	0	0
25/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,510.0000	3,514.0000	0.114	0	0	0
25/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,510.0000	2,515.0000	0.199	0	0	0
25/08/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,310.0000	1,315.0000	0.382	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,590.0000	6,586.0000	(0.061)	0	0	0
25/08/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,710.0000	1,715.0000	0.292	0	0	0
25/08/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	814.0000	818.0000	0.491	0	0	0
25/08/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,710.0000	2,715.0000	0.185	0	0	0
25/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,590.0000	3,586.0000	(0.111)	0	0	0
25/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,410.0000	2,415.0000	0.207	0	0	0
25/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,010.0000	2,015.0000	0.249	0	0	0
25/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,060.0000	3,065.0000	0.163	0	0	0
25/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,010.0000	3,015.0000	0.166	0	0	0
25/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,060.0000	4,065.0000	0.123	0	0	0
25/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,011.0000	1,015.0000	0.396	0	0	0
25/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,640.0000	4,636.0000	(0.086)	0	0	0
25/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,990.0000	5,986.0000	(0.067)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,360.0000	1,365.0000	0.368	0	0	0
25/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,640.0000	3,636.0000	(0.110)	0	0	0
25/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	863.0000	867.0000	0.463	0	0	0
25/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14			Currency Future	7.9409	7.9446	0.047	7.9900	7.9200	95,543
25/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	75
25/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,492.0000	2,488.0000	(0.161)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,144.0000	2,148.0000	0.187	0	0	0
25/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,474.0000	3,470.0000	(0.115)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,036.0000	1,031.0000	(0.483)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	775.0000	777.0000	0.258	0	0	0
25/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	389.0000	389.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,251.0000	2,246.0000	(0.222)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	127.0000	126.0000	(0.787)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	251.0000	247.0000	(1.594)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	515.0000	510.0000	(0.971)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	298.0000	294.0000	(1.342)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	664.0000	659.0000	(0.753)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	865.0000	860.0000	(0.578)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,536.0000	1,531.0000	(0.326)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	29.0000	29.0000	-	0	0	9,530
25/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,663.0000	4,660.0000	(0.064)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	208.0000	205.0000	(1.442)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	247
25/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,638.0000	2,634.0000	(0.152)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	865.0000	860.0000	(0.578)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,347.0000	2,342.0000	(0.213)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,359.0000	7,356.0000	(0.041)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	381.0000	377.0000	(1.050)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,981.0000	2,977.0000	(0.134)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	993.0000	988.0000	(0.504)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,326.0000	3,322.0000	(0.120)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,026.0000	1,029.0000	0.292	0	0	0
25/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	87
25/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	993.0000	988.0000	(0.504)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,963.0000	1,958.0000	(0.255)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,209.0000	7,206.0000	(0.042)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	109.0000	107.0000	(1.835)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	783.0000	778.0000	(0.639)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,871.0000	3,867.0000	(0.103)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,376.0000	3,371.0000	(0.148)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	470.0000	470.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	699.0000	701.0000	0.286	0	0	0
25/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	703.0000	698.0000	(0.711)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,299.0000	2,294.0000	(0.217)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	229.0000	225.0000	(1.747)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	625.0000	621.0000	(0.640)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	304.0000	303.0000	(0.329)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,442.0000	1,437.0000	(0.347)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,660.0000	5,656.0000	(0.071)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	50
25/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	950.0000	945.0000	(0.526)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,677.0000	1,672.0000	(0.298)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,687.0000	2,683.0000	(0.149)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,970.0000	3,966.0000	(0.101)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	341.0000	341.0000	-	0	0	200
25/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	742.0000	738.0000	(0.539)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	9,676
25/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,259.0000	1,254.0000	(0.397)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	274.0000	270.0000	(1.460)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,659.0000	6,656.0000	(0.045)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,091.0000	3,095.0000	0.129	0	0	0
25/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,061.0000	5,058.0000	(0.059)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	415.0000	415.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,094.0000	2,098.0000	0.191	0	0	0
25/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	350.0000	346.0000	(1.143)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	304.0000	303.0000	(0.329)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	322.0000	321.0000	(0.311)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	824.0000	819.0000	(0.607)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,582.0000	1,577.0000	(0.316)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,883.0000	2,879.0000	(0.139)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,203.0000	2,198.0000	(0.227)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,161.0000	5,157.0000	(0.078)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	982.0000	985.0000	0.305	0	0	0
25/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	11,185
25/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,921.0000	3,916.0000	(0.128)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,713.0000	4,709.0000	(0.085)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,415.0000	4,411.0000	(0.091)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,650.0000	1,653.0000	0.182	0	0	0
25/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	324.0000	320.0000	(1.235)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,819.0000	1,814.0000	(0.275)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,026.0000	1,029.0000	0.292	0	0	0
25/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,945.0000	1,949.0000	0.206	0	0	0
25/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,011.0000	2,006.0000	(0.249)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	413.0000	409.0000	(0.969)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,111.0000	5,108.0000	(0.059)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,129.0000	3,124.0000	(0.160)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,361.0000	5,357.0000	(0.075)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,960.0000	5,956.0000	(0.067)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,110.0000	6,106.0000	(0.065)	0	0	0
25/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,391.0000	4,395.0000	0.091	0	0	0
25/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,941.0000	2,945.0000	0.136	0	0	0
25/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	341.0000	341.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	364.0000	364.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	588.0000	583.0000	(0.850)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	663.0000	665.0000	0.302	0	0	13,513
25/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,785.0000	2,781.0000	(0.144)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,168.0000	4,164.0000	(0.096)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	737.0000	739.0000	0.271	0	0	0
25/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	350.0000	346.0000	(1.143)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,366.0000	4,362.0000	(0.092)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	122.0000	120.0000	(1.639)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,107.0000	2,102.0000	(0.237)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,724.0000	1,719.0000	(0.290)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	815.0000	817.0000	0.245	0	0	0
25/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	96.0000	94.0000	(2.083)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,892.0000	2,895.0000	0.104	0	0	0
25/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,641.0000	4,645.0000	0.086	0	0	0
25/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	1,184
25/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	907.0000	902.0000	(0.551)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	703.0000	698.0000	(0.711)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	13,513
25/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,722.0000	3,718.0000	(0.107)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,406.0000	1,409.0000	0.213	0	0	0
25/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	413.0000	409.0000	(0.969)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	271.0000	270.0000	(0.369)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,080.0000	1,075.0000	(0.463)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,963.0000	1,958.0000	(0.255)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,080.0000	3,075.0000	(0.162)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,564.0000	4,560.0000	(0.088)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,912.0000	4,908.0000	(0.081)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	551.0000	546.0000	(0.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	287.0000	286.0000	(0.348)	0	0	0
25/08/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	480.0000	476.0000	(0.833)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	242.0000	241.0000	(0.413)	0	0	0
25/08/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	446.0000	442.0000	(0.897)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,489.0000	1,484.0000	(0.336)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,073.0000	1,076.0000	0.280	0	0	0
25/08/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,141.0000	3,145.0000	0.127	0	0	0
25/08/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,409.0000	7,406.0000	(0.040)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	29.0000	29.0000	-	0	0	260
25/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	588.0000	583.0000	(0.850)	0	0	0
25/08/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,036.0000	1,031.0000	(0.483)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,350.0000	1,345.0000	(0.370)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,638.0000	2,634.0000	(0.152)	0	0	0
25/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	229.0000	228.0000	(0.437)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,442.0000	1,437.0000	(0.347)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,460.0000	5,457.0000	(0.055)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	470.0000	470.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	229.0000	225.0000	(1.747)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,167.0000	1,170.0000	0.257	0	0	0
25/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,059.0000	2,054.0000	(0.243)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,309.0000	7,306.0000	(0.041)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	229.0000	228.0000	(0.437)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,415.0000	4,411.0000	(0.091)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,191.0000	3,195.0000	0.125	0	0	0
25/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,291.0000	3,295.0000	0.122	0	0	0
25/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	907.0000	902.0000	(0.551)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,699.0000	1,702.0000	0.177	0	0	0
25/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	127.0000	126.0000	(0.787)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,821.0000	3,817.0000	(0.105)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	499.0000	499.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,860.0000	5,856.0000	(0.068)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,194.0000	2,197.0000	0.137	0	0	0
25/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	515.0000	510.0000	(0.971)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	824.0000	819.0000	(0.607)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,862.0000	4,858.0000	(0.082)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,809.0000	6,806.0000	(0.044)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,214.0000	1,217.0000	0.247	0	0	0
25/08/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,109.0000	8,106.0000	(0.037)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,169.0000	1,164.0000	(0.428)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,590.0000	2,585.0000	(0.193)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	441.0000	442.0000	0.227	0	0	0
25/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,267.0000	4,263.0000	(0.094)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	470.0000	470.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,124.0000	1,119.0000	(0.445)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,760.0000	5,756.0000	(0.069)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,541.0000	2,536.0000	(0.197)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,425.0000	3,421.0000	(0.117)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	229.0000	225.0000	(1.747)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,009.0000	8,006.0000	(0.037)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,299.0000	2,294.0000	(0.217)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,161.0000	5,157.0000	(0.078)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,459.0000	7,456.0000	(0.040)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,080.0000	1,075.0000	(0.463)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,020.0000	4,016.0000	(0.100)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	251.0000	247.0000	(1.594)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,713.0000	4,709.0000	(0.085)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,797.0000	1,801.0000	0.223	0	0	0
25/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,772.0000	3,767.0000	(0.133)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,614.0000	4,610.0000	(0.087)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,691.0000	3,695.0000	0.108	0	0	0
25/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,010.0000	6,006.0000	(0.067)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,962.0000	4,958.0000	(0.081)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	529.0000	530.0000	0.189	0	0	0
25/08/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	441.0000	442.0000	0.227	0	0	0
25/08/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,692.0000	2,696.0000	0.149	0	0	0
25/08/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,304.0000	1,299.0000	(0.383)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,395.0000	2,391.0000	(0.167)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,883.0000	2,879.0000	(0.139)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,410.0000	5,407.0000	(0.055)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,118.0000	4,114.0000	(0.097)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,444.0000	2,439.0000	(0.205)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,560.0000	5,556.0000	(0.072)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,810.0000	5,806.0000	(0.069)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	939.0000	942.0000	0.319	0	0	0
25/08/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,350.0000	1,345.0000	(0.370)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,909.0000	6,906.0000	(0.043)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,915.0000	1,910.0000	(0.261)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,834.0000	2,830.0000	(0.141)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,763.0000	4,759.0000	(0.084)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	188.0000	186.0000	(1.064)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,410.0000	5,407.0000	(0.055)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	5.0000	5.0000	-	0	0	0

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25/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,641.0000	3,645.0000	0.110	0	0	0
25/08/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,791.0000	3,795.0000	0.106	0	0	0
25/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,970.0000	3,966.0000	(0.101)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,510.0000	5,507.0000	(0.054)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,896.0000	1,900.0000	0.211	0	0	0
25/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,582.0000	1,577.0000	(0.316)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,396.0000	1,391.0000	(0.358)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,119.0000	1,123.0000	0.357	0	0	0
25/08/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,891.0000	3,895.0000	0.103	0	0	0
25/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,059.0000	2,054.0000	(0.243)	0	0	0
25/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,045.0000	2,048.0000	0.147	0	0	0
25/08/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,792.0000	2,795.0000	0.107	0	0	0
25/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,736.0000	2,732.0000	(0.146)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,609.0000	7,606.0000	(0.039)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	3,000
25/08/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,129.0000	3,124.0000	(0.160)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,623.0000	3,619.0000	(0.110)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,009.0000	7,006.0000	(0.043)	0	0	0
25/08/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,309.0000	8,306.0000	(0.036)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,260.0000	6,256.0000	(0.064)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,155.0000	2,150.0000	(0.232)	0	0	0

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25/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	628.0000	629.0000	0.159	0	0	0
25/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,629.0000	1,624.0000	(0.307)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,217.0000	4,213.0000	(0.095)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,251.0000	2,246.0000	(0.222)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,041.0000	3,045.0000	0.132	0	0	0
25/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,609.0000	6,606.0000	(0.045)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,359.0000	8,355.0000	(0.048)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,871.0000	3,867.0000	(0.103)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,311.0000	5,307.0000	(0.075)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,748.0000	1,751.0000	0.172	0	0	0
25/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,503.0000	1,507.0000	0.266	0	0	0
25/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,310.0000	1,313.0000	0.229	0	0	0
25/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,203.0000	2,198.0000	(0.227)	0	0	0
25/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,742.0000	2,745.0000	0.109	0	0	0
25/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,921.0000	3,916.0000	(0.128)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,542.0000	2,546.0000	0.157	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,310.0000	6,306.0000	(0.063)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,293.0000	2,297.0000	0.174	0	0	0
25/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,160.0000	6,156.0000	(0.065)	0	0	0
25/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,722.0000	3,718.0000	(0.107)	0	0	0
25/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,259.0000	8,256.0000	(0.036)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,030.0000	3,026.0000	(0.132)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,541.0000	3,545.0000	0.113	0	0	0
25/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,642.0000	2,646.0000	0.151	0	0	0
25/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,159.0000	8,156.0000	(0.037)	0	0	0
25/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,867.0000	1,862.0000	(0.268)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	855.0000	858.0000	0.351	0	0	0
25/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,259.0000	1,254.0000	(0.397)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	783.0000	778.0000	(0.639)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,459.0000	6,456.0000	(0.046)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,210.0000	6,206.0000	(0.064)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	625.0000	621.0000	(0.640)	0	0	0
25/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,841.0000	3,845.0000	0.104	0	0	0
25/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,168.0000	4,164.0000	(0.096)	0	0	0
25/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,514.0000	4,511.0000	(0.066)	0	0	0
25/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
25/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	174.0000	172.0000	(1.149)	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
25/08/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,459.0000	8,455.0000	(0.047)	0	0	0
25/08/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,059.0000	8,056.0000	(0.037)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,060.0000	6,056.0000	(0.066)	0	0	0
25/08/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,912.0000	4,908.0000	(0.081)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,932.0000	2,928.0000	(0.136)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,509.0000	6,506.0000	(0.046)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,941.0000	3,945.0000	0.101	0	0	0
25/08/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,623.0000	3,619.0000	(0.110)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,360.0000	6,356.0000	(0.063)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,316.0000	4,312.0000	(0.093)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,524.0000	3,520.0000	(0.114)	0	0	0
25/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,552.0000	1,555.0000	0.193	0	0	0
25/08/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,124.0000	1,119.0000	(0.445)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,741.0000	3,745.0000	0.107	0	0	0
25/08/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,710.0000	5,706.0000	(0.070)	0	0	0
25/08/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,509.0000	8,505.0000	(0.047)	0	0	0
25/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	815.0000	817.0000	0.245	0	0	0
25/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	170.0000	167.0000	(1.765)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,847.0000	1,850.0000	0.162	0	0	0
25/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,610.0000	5,606.0000	(0.071)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,959.0000	6,956.0000	(0.043)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,491.0000	3,495.0000	0.115	0	0	0
25/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	561.0000	562.0000	0.178	0	0	0
25/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,959.0000	7,956.0000	(0.038)	0	0	0
25/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,209.0000	8,206.0000	(0.037)	0	0	0
25/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,492.0000	2,496.0000	0.161	0	0	0
25/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
25/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,069.0000	4,065.0000	(0.098)	0	0	0
25/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,991.0000	3,995.0000	0.100	0	0	0
25/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,091.0000	4,095.0000	0.098	0	0	0
25/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	897.0000	899.0000	0.223	0	0	0
25/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,842.0000	2,845.0000	0.106	0	0	0
25/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,465.0000	4,461.0000	(0.090)	0	0	0
25/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,991.0000	2,995.0000	0.134	0	0	0
25/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,909.0000	7,906.0000	(0.038)	0	0	0
25/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,859.0000	6,856.0000	(0.044)	0	0	0
25/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,041.0000	4,045.0000	0.099	0	0	0
25/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,862.0000	4,858.0000	(0.082)	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
25/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,261.0000	5,257.0000	(0.076)	0	0	0
25/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,995.0000	1,999.0000	0.201	0	0	0
25/08/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,601.0000	1,604.0000	0.187	0	0	0
25/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,573.0000	3,569.0000	(0.112)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,358.0000	1,361.0000	0.221	0	0	0
25/08/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,910.0000	5,906.0000	(0.068)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,672.0000	3,668.0000	(0.109)	0	0	0
25/08/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,343.0000	2,347.0000	0.171	0	0	0
25/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,341.0000	3,345.0000	0.120	0	0	0
25/08/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,227.0000	3,223.0000	(0.124)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	153.0000	150.0000	(1.961)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,178.0000	3,174.0000	(0.126)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,559.0000	6,556.0000	(0.046)	0	0	0
25/08/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,559.0000	8,555.0000	(0.047)	0	0	0
25/08/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/08/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	594.0000	595.0000	0.168	0	0	0
25/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,366.0000	4,362.0000	(0.092)	0	0	0
25/08/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	10,100
25/08/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,454.0000	1,458.0000	0.275	0	0	0
25/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,277.0000	3,272.0000	(0.153)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,441.0000	3,445.0000	0.116	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,376.0000	3,371.0000	(0.148)	0	0	0
25/08/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,012.0000	5,008.0000	(0.080)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,443.0000	2,446.0000	0.123	0	0	0
25/08/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,592.0000	2,596.0000	0.154	0	0	0
25/08/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/08/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,591.0000	3,595.0000	0.111	0	0	0
25/08/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,159.0000	7,156.0000	(0.042)	0	0	0
25/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,409.0000	8,405.0000	(0.048)	0	0	0
25/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,409.0000	6,406.0000	(0.047)	0	0	0
25/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15			Currency Future	8.0650	8.0707	0.071	8.1500	8.0200	2,994
25/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	274.0000	273.0000	(0.365)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	189.0000	189.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,430.0000	1,425.0000	(0.350)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	35.0000	35.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	472.0000	469.0000	(0.636)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	600.0000	597.0000	(0.500)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,436.0000	3,429.0000	(0.204)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	153.0000	153.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,173.0000	1,168.0000	(0.426)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
25/08/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	162.0000	162.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,232.0000	1,238.0000	0.487	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,742.0000	1,737.0000	(0.287)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	415.0000	418.0000	0.723	0	0	0
25/08/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	891.0000	886.0000	(0.561)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,494.0000	3,488.0000	(0.172)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	63.0000	63.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,788.0000	1,782.0000	(0.336)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,918.0000	2,924.0000	0.206	0	0	0
25/08/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,697.0000	1,691.0000	(0.354)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	67.0000	67.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	157.0000	157.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	306.0000	307.0000	0.327	0	0	0
25/08/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,348.0000	3,342.0000	(0.179)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,665.0000	4,671.0000	0.129	0	0	0
25/08/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	48.0000	48.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	487.0000	490.0000	0.616	0	0	0
25/08/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,158.0000	2,152.0000	(0.278)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	54.0000	54.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	238.0000	239.0000	0.420	0	0	0
25/08/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,456.0000	1,462.0000	0.412	0	0	0
25/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,343.0000	1,338.0000	(0.372)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	52.0000	52.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	41.0000	41.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,983.0000	3,977.0000	(0.151)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	689.0000	693.0000	0.581	0	0	0
25/08/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,215.0000	1,210.0000	(0.412)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,300.0000	3,293.0000	(0.212)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,787.0000	3,781.0000	(0.158)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,326.0000	4,319.0000	(0.162)	0	0	0
25/08/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,415.0000	4,421.0000	0.136	0	0	0
25/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	208.0000	209.0000	0.481	0	0	0
25/08/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	384.0000	386.0000	0.521	0	0	0
25/08/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	317.0000	319.0000	0.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	230.0000	231.0000	0.435	0	0	0
25/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	69.0000	69.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,348.0000	3,342.0000	(0.179)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,689.0000	3,683.0000	(0.163)	0	0	0
25/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,212.0000	5,206.0000	(0.115)	0	0	0
25/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,344.0000	7,338.0000	(0.082)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	222.0000	223.0000	0.450	0	0	0
25/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,300.0000	1,295.0000	(0.385)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	119.0000	119.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,010.0000	3,003.0000	(0.233)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	63.0000	63.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	89.0000	89.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,473.0000	4,467.0000	(0.134)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,620.0000	4,614.0000	(0.130)	0	0	0
25/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,174.0000	2,180.0000	0.276	0	0	0
25/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	669.0000	665.0000	(0.598)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	399.0000	402.0000	0.752	0	0	0
25/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
25/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,593.0000	7,587.0000	(0.079)	0	0	0
25/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	915.0000	920.0000	0.546	0	0	0
25/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	355.0000	357.0000	0.563	0	0	0
25/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	172.0000	172.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	52.0000	52.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	109.0000	109.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,228.0000	4,221.0000	(0.166)	0	0	0
25/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,167.0000	3,173.0000	0.189	0	0	0
25/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	634.0000	631.0000	(0.473)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,204.0000	2,198.0000	(0.272)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,607.0000	1,602.0000	(0.311)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,113.0000	5,107.0000	(0.117)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,344.0000	2,338.0000	(0.256)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,257.0000	1,252.0000	(0.398)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	215.0000	216.0000	0.465	0	0	18,074
25/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,627.0000	2,621.0000	(0.228)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,689.0000	1,695.0000	0.355	0	0	0
25/08/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	369.0000	371.0000	0.542	0	0	0
25/08/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,058.0000	3,052.0000	(0.196)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,652.0000	1,646.0000	(0.363)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,300.0000	3,293.0000	(0.212)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	704.0000	701.0000	(0.426)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	969.0000	965.0000	(0.413)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,608.0000	5,602.0000	(0.107)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	130.0000	130.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	284.0000	285.0000	0.352	0	0	0
25/08/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,770.0000	2,764.0000	(0.217)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,657.0000	5,651.0000	(0.106)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,065.0000	2,059.0000	(0.291)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	581.0000	584.0000	0.516	0	0	0
25/08/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,591.0000	3,585.0000	(0.167)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,787.0000	3,781.0000	(0.158)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,866.0000	4,860.0000	(0.123)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	432.0000	435.0000	0.694	0	0	0
25/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	740.0000	737.0000	(0.405)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	255.0000	256.0000	0.392	0	0	0
25/08/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,562.0000	1,557.0000	(0.320)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,018.0000	2,012.0000	(0.297)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,251.0000	3,245.0000	(0.185)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,885.0000	3,879.0000	(0.154)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,158.0000	2,152.0000	(0.278)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	852.0000	848.0000	(0.469)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,090.0000	1,085.0000	(0.459)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,018.0000	2,012.0000	(0.297)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,818.0000	2,811.0000	(0.248)	0	0	0
25/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,905.0000	5,899.0000	(0.102)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	115.0000	115.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	567.0000	564.0000	(0.529)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	133.0000	133.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,856.0000	5,850.0000	(0.102)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,669.0000	4,663.0000	(0.129)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	534.0000	531.0000	(0.562)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,277.0000	4,270.0000	(0.164)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
25/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	417.0000	415.0000	(0.480)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	34.0000	34.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	449.0000	452.0000	0.668	0	0	0
25/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	444.0000	442.0000	(0.450)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	28,101
25/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,203.0000	3,196.0000	(0.219)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,386.0000	1,381.0000	(0.361)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	532.0000	535.0000	0.564	0	0	0
25/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,250.0000	2,244.0000	(0.267)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	201.0000	202.0000	0.498	0	0	0
25/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,375.0000	4,368.0000	(0.160)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,579.0000	2,573.0000	(0.233)	0	0	0
25/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,217.0000	3,223.0000	0.187	0	0	0
25/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	468.0000	471.0000	0.641	0	0	0
25/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,742.0000	1,737.0000	(0.287)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
25/08/2009	\$ / R 2010/03/15	4.85	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
25/08/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	503.0000	500.0000	(0.596)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	329.0000	331.0000	0.608	0	0	0
25/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	157.0000	157.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,543.0000	3,537.0000	(0.169)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,410.0000	5,404.0000	(0.111)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	49.0000	49.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,223.0000	2,229.0000	0.270	0	0	0
25/08/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,049.0000	1,045.0000	(0.381)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	133.0000	133.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,106.0000	3,100.0000	(0.193)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,509.0000	5,503.0000	(0.109)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,934.0000	3,928.0000	(0.153)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	814.0000	810.0000	(0.491)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
25/08/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,591.0000	3,585.0000	(0.167)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,836.0000	3,830.0000	(0.156)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	94.0000	94.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,250.0000	2,244.0000	(0.267)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,926.0000	1,920.0000	(0.312)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	71.0000	71.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,865.0000	2,859.0000	(0.209)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,674.0000	2,668.0000	(0.224)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,788.0000	1,782.0000	(0.336)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,438.0000	2,432.0000	(0.246)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	780.0000	785.0000	0.641	0	0	0
25/08/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,276.0000	1,282.0000	0.470	0	0	0
25/08/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,516.0000	3,522.0000	0.171	0	0	0
25/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	28,101
25/08/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	59.0000	59.0000	-	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
25/08/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,104.0000	6,098.0000	(0.098)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	177.0000	178.0000	0.565	0	0	0
25/08/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	66.0000	66.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	195.0000	195.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,965.0000	4,959.0000	(0.121)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	177.0000	178.0000	0.565	0	0	0
25/08/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	18,074
25/08/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,344.0000	2,338.0000	(0.256)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,738.0000	3,732.0000	(0.161)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,880.0000	1,874.0000	(0.319)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,326.0000	4,319.0000	(0.162)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	215.0000	214.0000	(0.465)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	342.0000	344.0000	0.585	0	0	0
25/08/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	167.0000	167.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,445.0000	3,439.0000	(0.174)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,474.0000	1,468.0000	(0.407)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	80.0000	80.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,880.0000	1,874.0000	(0.319)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,163.0000	5,156.0000	(0.136)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,562.0000	1,557.0000	(0.320)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,866.0000	3,871.0000	0.129	0	0	0
25/08/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,064.0000	5,058.0000	(0.118)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	195.0000	195.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,485.0000	2,479.0000	(0.241)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,397.0000	3,391.0000	(0.177)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	153.0000	153.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	988.0000	993.0000	0.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,968.0000	2,974.0000	0.202	0	0	0
25/08/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	509.0000	512.0000	0.589	0	0	0
25/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,737.0000	1,742.0000	0.288	0	0	0
25/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,430.0000	1,425.0000	(0.350)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,532.0000	2,526.0000	(0.237)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,009.0000	1,004.0000	(0.496)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,977.0000	1,983.0000	0.303	0	0	0
25/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,018.0000	3,024.0000	0.199	0	0	0
25/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	318.0000	316.0000	(0.629)	0	0	0
25/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	777.0000	773.0000	(0.515)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	97.0000	97.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
25/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,459.0000	5,453.0000	(0.110)	0	0	0
25/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	115.0000	115.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	391.0000	389.0000	(0.512)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,474.0000	1,468.0000	(0.407)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,881.0000	1,886.0000	0.266	0	0	0
25/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	99.0000	99.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	880.0000	885.0000	0.568	0	0	0
25/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	55.0000	55.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	208.0000	209.0000	0.481	0	0	0
25/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	31.0000	31.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	123.0000	122.0000	(0.813)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,064.0000	1,069.0000	0.470	0	0	0
25/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	88.0000	88.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	165.0000	164.0000	(0.606)	0	0	0
25/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	53.0000	53.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	71.0000	71.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,836.0000	3,830.0000	(0.156)	0	0	0
25/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	141.0000	140.0000	(0.709)	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
25/08/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	234.0000	233.0000	(0.427)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,502.0000	1,508.0000	0.399	0	0	0
25/08/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	60.0000	60.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,106.0000	3,100.0000	(0.193)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	274.0000	275.0000	0.365	0	0	0
25/08/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,411.0000	1,416.0000	0.354	0	0	0
25/08/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,103.0000	1,109.0000	0.544	0	0	0
25/08/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,595.0000	1,601.0000	0.376	0	0	0
25/08/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	109.0000	109.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,640.0000	3,634.0000	(0.165)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,343.0000	1,338.0000	(0.372)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,026.0000	2,031.0000	0.247	0	0	0
25/08/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,834.0000	1,828.0000	(0.327)	0	0	0
25/08/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,131.0000	1,127.0000	(0.354)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,926.0000	1,920.0000	(0.312)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,372.0000	2,378.0000	0.253	0	0	0
25/08/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,081.0000	4,075.0000	(0.147)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	366.0000	364.0000	(0.546)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	149.0000	149.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	246.0000	247.0000	0.407	0	0	0
25/08/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,766.0000	3,772.0000	0.159	0	0	0
25/08/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,579.0000	2,573.0000	(0.233)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,674.0000	2,668.0000	(0.224)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,424.0000	4,417.0000	(0.158)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,118.0000	3,123.0000	0.160	0	0	0
25/08/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,466.0000	3,472.0000	0.173	0	0	0
25/08/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	137.0000	137.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,360.0000	5,354.0000	(0.112)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	189.0000	189.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,869.0000	2,874.0000	0.174	0	0	0
25/08/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	296.0000	294.0000	(0.676)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,131.0000	1,127.0000	(0.354)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,697.0000	1,691.0000	(0.354)	0	0	0
25/08/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,972.0000	1,966.0000	(0.304)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,913.0000	2,907.0000	(0.206)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	253.0000	252.0000	(0.395)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	661.0000	665.0000	0.605	0	0	0
25/08/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	246.0000	247.0000	0.407	0	0	0
25/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	94.0000	94.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,261.0000	5,255.0000	(0.114)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,397.0000	3,391.0000	(0.177)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	718.0000	723.0000	0.696	0	0	0
25/08/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	197.0000	197.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,179.0000	4,173.0000	(0.144)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,566.0000	3,572.0000	0.168	0	0	0
25/08/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,785.0000	1,790.0000	0.280	0	0	0
25/08/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	183.0000	183.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,961.0000	2,955.0000	(0.203)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,558.0000	5,552.0000	(0.108)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,916.0000	4,910.0000	(0.122)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	556.0000	559.0000	0.540	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,769.0000	2,775.0000	0.217	0	0	0
25/08/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	76.0000	76.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,257.0000	1,252.0000	(0.398)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,391.0000	2,385.0000	(0.251)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,642.0000	1,648.0000	0.365	0	0	0
25/08/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,189.0000	1,194.0000	0.421	0	0	0
25/08/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,570.0000	2,576.0000	0.233	0	0	0
25/08/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,153.0000	6,147.0000	(0.098)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	126.0000	126.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	222.0000	223.0000	0.450	0	0	0
25/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	89.0000	89.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,620.0000	2,626.0000	0.229	0	0	0
25/08/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,317.0000	3,323.0000	0.181	0	0	0
25/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	78.0000	78.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,571.0000	4,565.0000	(0.131)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	294.0000	296.0000	0.680	0	0	0
25/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	162.0000	162.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	80.0000	80.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,154.0000	3,148.0000	(0.190)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	74.0000	74.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	36.0000	36.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,322.0000	2,328.0000	0.258	0	0	0
25/08/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	929.0000	925.0000	(0.431)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,818.0000	2,811.0000	(0.248)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,111.0000	2,105.0000	(0.284)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,154.0000	3,148.0000	(0.190)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	126.0000	126.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	69.0000	69.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	812.0000	817.0000	0.616	0	0	0
25/08/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,125.0000	2,130.0000	0.235	0	0	0
25/08/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,966.0000	3,971.0000	0.126	0	0	0
25/08/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,366.0000	1,371.0000	0.366	0	0	0
25/08/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,518.0000	1,513.0000	(0.329)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	119.0000	119.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,297.0000	2,291.0000	(0.261)	0	0	0
25/08/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,311.0000	5,305.0000	(0.113)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,716.0000	3,722.0000	0.161	0	0	0
25/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,627.0000	2,621.0000	(0.228)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	633.0000	637.0000	0.632	0	0	0
25/08/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,817.0000	4,811.0000	(0.125)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	749.0000	753.0000	0.534	0	0	0
25/08/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,616.0000	3,622.0000	0.166	0	0	0
25/08/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,719.0000	2,725.0000	0.221	0	0	0
25/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,111.0000	2,105.0000	(0.284)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,865.0000	2,859.0000	(0.209)	0	0	0
25/08/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,549.0000	6,543.0000	(0.092)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,041.0000	8,035.0000	(0.075)	0	0	0
25/08/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,058.0000	3,052.0000	(0.196)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,054.0000	6,048.0000	(0.099)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,204.0000	2,198.0000	(0.272)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,130.0000	4,124.0000	(0.145)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,722.0000	2,716.0000	(0.220)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,929.0000	1,934.0000	0.259	0	0	0
25/08/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	181.0000	180.0000	(0.552)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	19.0000	19.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,252.0000	6,246.0000	(0.096)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	87.0000	87.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	112.0000	112.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,955.0000	5,949.0000	(0.101)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	7,991.0000	7,985.0000	(0.075)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,539.0000	8,533.0000	(0.070)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	846.0000	851.0000	0.591	0	0	0
25/08/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	3,068.0000	3,073.0000	0.163	0	0	0
25/08/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,091.0000	8,085.0000	(0.074)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,471.0000	2,477.0000	0.243	0	0	0
25/08/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,401.0000	6,394.0000	(0.109)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,913.0000	2,907.0000	(0.206)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,599.0000	6,593.0000	(0.091)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,005.0000	5,999.0000	(0.100)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,141.0000	8,135.0000	(0.074)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,816.0000	3,821.0000	0.131	0	0	0
25/08/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,390.0000	8,384.0000	(0.072)	0	0	0
25/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	78.0000	78.0000	-	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
25/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,025.0000	1,031.0000	0.585	0	0	0
25/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,421.0000	2,427.0000	0.248	0	0	0
25/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,065.0000	4,071.0000	0.148	0	0	0
25/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,589.0000	8,583.0000	(0.070)	0	0	0
25/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,302.0000	6,295.0000	(0.111)	0	0	0
25/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,391.0000	2,385.0000	(0.251)	0	0	0
25/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,500.0000	6,494.0000	(0.092)	0	0	0
25/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
25/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,819.0000	2,824.0000	0.177	0	0	0
25/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,522.0000	4,516.0000	(0.133)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,075.0000	2,081.0000	0.289	0	0	0
25/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,832.0000	1,838.0000	0.328	0	0	0
25/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,146.0000	1,151.0000	0.436	0	0	0
25/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,916.0000	3,921.0000	0.128	0	0	0
25/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	951.0000	956.0000	0.526	0	0	0
25/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,757.0000	5,751.0000	(0.104)	0	0	0
25/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,240.0000	8,234.0000	(0.073)	0	0	0
25/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,490.0000	8,484.0000	(0.071)	0	0	0
25/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	110.0000	110.0000	-	0	0	0
25/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,290.0000	8,284.0000	(0.072)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/08/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	47.0000	47.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,942.0000	7,935.0000	(0.088)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,032.0000	4,026.0000	(0.149)	0	0	0
25/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	81.0000	81.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,340.0000	8,334.0000	(0.072)	0	0	0
25/08/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,351.0000	6,345.0000	(0.094)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,367.0000	3,372.0000	0.149	0	0	0
25/08/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,666.0000	3,672.0000	0.164	0	0	0
25/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,016.0000	4,021.0000	0.125	0	0	0
25/08/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,670.0000	2,675.0000	0.187	0	0	0
25/08/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,417.0000	3,422.0000	0.146	0	0	0
25/08/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,203.0000	6,196.0000	(0.113)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,191.0000	8,184.0000	(0.085)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,014.0000	5,008.0000	(0.120)	0	0	0
25/08/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,521.0000	2,526.0000	0.198	0	0	0
25/08/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,549.0000	1,554.0000	0.323	0	0	0
25/08/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,450.0000	6,444.0000	(0.093)	0	0	0
25/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,440.0000	8,434.0000	(0.071)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/06/14			Currency Future	8.1872	8.1943	0.087	0.0000	0.0000	360
25/08/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,298.0000	4,291.0000	(0.163)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	362.0000	361.0000	(0.276)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	286.0000	289.0000	1.049	0	0	0
25/08/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,995.0000	3,002.0000	0.234	0	0	0
25/08/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	733.0000	731.0000	(0.273)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	768.0000	765.0000	(0.391)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	667.0000	665.0000	(0.300)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	409.0000	413.0000	0.978	0	0	0
25/08/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	172.0000	172.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	554.0000	559.0000	0.903	0	0	0
25/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,218.0000	1,213.0000	(0.411)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,442.0000	2,436.0000	(0.246)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	521.0000	525.0000	0.768	0	0	0
25/08/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	505.0000	509.0000	0.792	0	0	0
25/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	294.0000	296.0000	0.680	0	0	2,738
25/08/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	355.0000	358.0000	0.845	0	0	0
25/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	180.0000	180.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	590.0000	595.0000	0.847	0	0	0
25/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,351.0000	2,345.0000	(0.255)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	135.0000	135.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	603.0000	601.0000	(0.332)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,507.0000	1,502.0000	(0.332)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,534.0000	2,528.0000	(0.237)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
25/08/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	632.0000	637.0000	0.791	0	0	0
25/08/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	883.0000	890.0000	0.793	0	0	0
25/08/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,022.0000	1,018.0000	(0.391)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	102.0000	102.0000	-	0	0	21,978
25/08/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,627.0000	2,621.0000	(0.228)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,286.0000	3,279.0000	(0.213)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	544.0000	543.0000	(0.184)	0	0	0
25/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,057.0000	4,050.0000	(0.173)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,722.0000	1,717.0000	(0.290)	0	0	0
25/08/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	86.0000	86.0000	-	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
25/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	164.0000	165.0000	0.610	0	0	0
25/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,153.0000	4,146.0000	(0.169)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
25/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	259.0000	261.0000	0.772	0	0	0
25/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,638.0000	4,631.0000	(0.151)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	91.0000	91.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	57.0000	57.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,814.0000	3,807.0000	(0.184)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	75.0000	75.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,549.0000	1,544.0000	(0.323)	0	0	0
25/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,345.0000	7,338.0000	(0.095)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	94.0000	94.0000	-	0	0	29,334
25/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
25/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,525.0000	3,518.0000	(0.199)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,099.0000	1,095.0000	(0.364)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,078.0000	2,072.0000	(0.289)	0	0	0
25/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	854.0000	861.0000	0.820	0	0	0
25/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	69.0000	69.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,581.0000	2,574.0000	(0.271)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,063.0000	2,070.0000	0.339	0	0	0
25/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	799.0000	806.0000	0.876	0	0	0
25/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,039.0000	1,046.0000	0.674	0	0	0
25/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,882.0000	4,875.0000	(0.143)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	113.0000	113.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,673.0000	2,667.0000	(0.224)	0	0	0
25/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	317.0000	317.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	202.0000	202.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,323.0000	5,316.0000	(0.132)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	161.0000	161.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,033.0000	2,027.0000	(0.295)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	202.0000	203.0000	0.495	0	0	0
25/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,464.0000	1,460.0000	(0.273)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	318.0000	321.0000	0.943	0	0	0
25/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	109.0000	109.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	296.0000	295.0000	(0.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	874.0000	870.0000	(0.458)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
25/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	286.0000	289.0000	1.049	0	0	0
25/08/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,590.0000	4,582.0000	(0.174)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	802.0000	799.0000	(0.374)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,215.0000	2,209.0000	(0.271)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	302.0000	304.0000	0.662	0	0	0
25/08/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	87.0000	87.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	77.0000	77.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	421.0000	425.0000	0.950	0	0	0
25/08/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,864.0000	5,857.0000	(0.119)	0	0	0
25/08/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,111.0000	2,119.0000	0.379	0	0	0
25/08/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	220.0000	222.0000	0.909	0	0	0
25/08/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	461.0000	465.0000	0.868	0	0	0
25/08/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	490.0000	494.0000	0.816	0	0	0
25/08/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,810.0000	1,804.0000	(0.331)	0	0	0
25/08/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,193.0000	3,200.0000	0.219	0	0	0
25/08/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,250.0000	4,243.0000	(0.165)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,222.0000	1,229.0000	0.573	0	0	0
25/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	700.0000	697.0000	(0.429)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,178.0000	1,173.0000	(0.424)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	216.0000	217.0000	0.463	0	0	0
25/08/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,737.0000	1,744.0000	0.403	0	0	0
25/08/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	62.0000	62.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	537.0000	542.0000	0.931	0	0	0
25/08/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	365.0000	368.0000	0.822	0	0	0
25/08/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	266.0000	268.0000	0.752	0	0	0
25/08/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,766.0000	3,759.0000	(0.186)	0	0	0
25/08/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,225.0000	5,217.0000	(0.153)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	475.0000	479.0000	0.842	0	0	0
25/08/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	386.0000	385.0000	(0.259)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,679.0000	1,673.0000	(0.357)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,078.0000	2,072.0000	(0.289)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,423.0000	1,418.0000	(0.351)	0	0	0
25/08/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,438.0000	4,445.0000	0.158	0	0	0
25/08/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	141.0000	142.0000	0.709	0	0	0
25/08/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,381.0000	1,376.0000	(0.362)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	773.0000	779.0000	0.776	0	0	21,795
25/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
25/08/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,514.0000	1,522.0000	0.528	0	0	0
25/08/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,395.0000	4,388.0000	(0.159)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	838.0000	835.0000	(0.358)	0	0	0
25/08/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	83.0000	83.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	272.0000	274.0000	0.735	0	0	0
25/08/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,945.0000	2,952.0000	0.238	0	0	0
25/08/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
25/08/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	103.0000	103.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	272.0000	274.0000	0.735	0	0	0
25/08/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	77.0000	77.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,687.0000	4,694.0000	0.149	0	0	0
25/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,635.0000	1,630.0000	(0.306)	0	0	0
25/08/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,568.0000	5,561.0000	(0.126)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	572.0000	577.0000	0.874	0	0	0
25/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,635.0000	1,630.0000	(0.306)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,507.0000	1,502.0000	(0.332)	0	0	0
25/08/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,954.0000	2,948.0000	(0.203)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,621.0000	3,615.0000	(0.166)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	121.0000	121.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	310.0000	312.0000	0.645	0	0	0
25/08/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	128.0000	128.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	60.0000	60.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	145.0000	145.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	984.0000	981.0000	(0.305)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	375.0000	378.0000	0.800	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,428.0000	1,436.0000	0.560	0	0	0
25/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,382.0000	3,375.0000	(0.207)	0	0	0
25/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,519.0000	5,512.0000	(0.127)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	635.0000	633.0000	(0.315)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,138.0000	1,134.0000	(0.351)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	294.0000	296.0000	0.680	0	0	26,596
25/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,593.0000	7,586.0000	(0.092)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	91.0000	91.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	65.0000	65.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,911.0000	3,904.0000	(0.179)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	119.0000	119.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	139.0000	139.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	327.0000	329.0000	0.612	0	0	21,795
25/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	434.0000	438.0000	0.922	0	0	0
25/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	78.0000	78.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,340.0000	1,335.0000	(0.373)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	947.0000	943.0000	(0.422)	0	0	0
25/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,110.0000	6,103.0000	(0.115)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	97.0000	97.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	411.0000	409.0000	(0.487)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,541.0000	4,534.0000	(0.154)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,646.0000	1,654.0000	0.486	0	0	0
25/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,397.0000	2,390.0000	(0.292)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,191.0000	3,184.0000	(0.219)	0	0	0
25/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,392.0000	3,399.0000	0.206	0	0	0
25/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,078.0000	5,071.0000	(0.138)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	111.0000	111.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	910.0000	907.0000	(0.330)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	573.0000	571.0000	(0.349)	0	0	0
25/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,573.0000	3,566.0000	(0.196)	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
25/08/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	136.0000	136.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,397.0000	2,390.0000	(0.292)	0	0	0
25/08/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	447.0000	451.0000	0.895	0	0	0
25/08/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	611.0000	616.0000	0.818	0	0	0
25/08/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,404.0000	2,411.0000	0.291	0	0	0
25/08/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,182.0000	1,189.0000	0.592	0	0	0
25/08/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
25/08/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	95.0000	95.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	253.0000	255.0000	0.791	0	0	0
25/08/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,355.0000	2,362.0000	0.297	0	0	0
25/08/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,049.0000	3,042.0000	(0.230)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	117.0000	117.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,258.0000	1,253.0000	(0.397)	0	0	0
25/08/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,444.0000	4,437.0000	(0.158)	0	0	0
25/08/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,690.0000	3,697.0000	0.190	0	0	0
25/08/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,591.0000	3,598.0000	0.195	0	0	0
25/08/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	336.0000	338.0000	0.595	0	0	21,978
25/08/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,889.0000	3,896.0000	0.180	0	0	0
25/08/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,342.0000	3,349.0000	0.209	0	0	0
25/08/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,108.0000	1,115.0000	0.632	0	0	0
25/08/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	99.0000	99.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,943.0000	1,938.0000	(0.257)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	339.0000	339.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	256.0000	256.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	170.0000	171.0000	0.588	0	0	0
25/08/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,386.0000	1,393.0000	0.505	0	0	0
25/08/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	230.0000	232.0000	0.870	0	0	0
25/08/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	827.0000	833.0000	0.726	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,921.0000	1,928.0000	0.364	0	0	0
25/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	98.0000	98.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,299.0000	1,294.0000	(0.385)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,766.0000	1,761.0000	(0.283)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	211.0000	212.0000	0.474	0	0	0
25/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	241.0000	243.0000	0.830	0	0	0
25/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	943.0000	950.0000	0.742	0	0	0
25/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,306.0000	2,313.0000	0.304	0	0	0
25/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,854.0000	1,849.0000	(0.270)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	92.0000	92.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,896.0000	2,903.0000	0.242	0	0	0
25/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,698.0000	2,706.0000	0.297	0	0	0
25/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	131.0000	131.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,303.0000	1,310.0000	0.537	0	0	0
25/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,967.0000	1,975.0000	0.407	0	0	0
25/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,854.0000	1,849.0000	(0.270)	0	0	0
25/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,008.0000	4,001.0000	(0.175)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,429.0000	3,423.0000	(0.175)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	345.0000	348.0000	0.870	0	0	0
25/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	81.0000	81.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,372.0000	5,365.0000	(0.130)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,899.0000	1,893.0000	(0.316)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,344.0000	1,351.0000	0.521	0	0	0
25/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,939.0000	3,946.0000	0.178	0	0	0
25/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,292.0000	3,299.0000	0.213	0	0	0
25/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
25/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,143.0000	3,137.0000	(0.191)	0	0	0
25/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,334.0000	3,327.0000	(0.210)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,549.0000	1,544.0000	(0.323)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	107.0000	107.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,592.0000	1,587.0000	(0.314)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	225.0000	227.0000	0.889	0	0	0
25/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,015.0000	2,022.0000	0.347	0	0	0
25/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	462.0000	460.0000	(0.433)	0	0	0
25/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,274.0000	5,267.0000	(0.133)	0	0	0
25/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	386.0000	389.0000	0.777	0	0	0
25/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	279.0000	281.0000	0.717	0	0	0
25/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,305.0000	2,299.0000	(0.260)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	216.0000	217.0000	0.463	0	0	0
25/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,988.0000	1,982.0000	(0.302)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,471.0000	1,478.0000	0.476	0	0	0
25/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	699.0000	705.0000	0.858	0	0	0
25/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,089.0000	8,082.0000	(0.087)	0	0	0
25/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,357.0000	6,349.0000	(0.126)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	126.0000	126.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	156.0000	156.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	116.0000	116.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,094.0000	3,101.0000	0.226	0	0	0
25/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	67.0000	67.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,455.0000	6,448.0000	(0.108)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	206.0000	207.0000	0.485	0	0	0
25/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
25/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,931.0000	4,924.0000	(0.142)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,257.0000	2,264.0000	0.310	0	0	0
25/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,477.0000	3,471.0000	(0.173)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	516.0000	515.0000	(0.194)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,105.0000	4,098.0000	(0.171)	0	0	0
25/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	68.0000	68.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,143.0000	1,150.0000	0.612	0	0	0
25/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,243.0000	3,250.0000	0.216	0	0	0
25/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	43.0000	43.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,124.0000	2,118.0000	(0.282)	0	0	0
25/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,740.0000	3,747.0000	0.187	0	0	0
25/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,649.0000	2,656.0000	0.264	0	0	0
25/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,347.0000	4,340.0000	(0.161)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,960.0000	3,953.0000	(0.177)	0	0	0
25/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,287.0000	8,279.0000	(0.097)	0	0	0
25/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	77.0000	77.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	193.0000	194.0000	0.518	0	0	0
25/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	653.0000	659.0000	0.919	0	0	0
25/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,209.0000	2,216.0000	0.317	0	0	0
25/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,691.0000	1,699.0000	0.473	0	0	0
25/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,406.0000	6,399.0000	(0.109)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,590.0000	4,582.0000	(0.174)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
25/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,470.0000	5,463.0000	(0.128)	0	0	0
25/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	54.0000	54.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	41.0000	41.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,899.0000	1,893.0000	(0.316)	0	0	0
25/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,640.0000	3,647.0000	0.192	0	0	0
25/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,673.0000	2,667.0000	(0.224)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	241.0000	243.0000	0.830	0	0	0
25/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	225.0000	227.0000	0.889	0	0	0
25/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,767.0000	2,760.0000	(0.253)	0	0	0
25/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,307.0000	6,300.0000	(0.111)	0	0	0
25/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,044.0000	3,051.0000	0.230	0	0	0
25/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	276.0000	275.0000	(0.362)	0	0	0
25/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	115.0000	115.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,554.0000	6,547.0000	(0.107)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	676.0000	681.0000	0.740	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,351.0000	2,345.0000	(0.255)	0	0	0
25/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,073.0000	1,080.0000	0.652	0	0	0
25/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	40.0000	40.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
25/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	913.0000	919.0000	0.657	0	0	0
25/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	71.0000	71.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,534.0000	8,527.0000	(0.082)	0	0	0
25/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	489.0000	487.0000	(0.409)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
25/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	74.0000	74.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,653.0000	6,645.0000	(0.120)	0	0	0
25/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	237.0000	237.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,989.0000	3,996.0000	0.175	0	0	0
25/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
25/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	42.0000	42.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	41.0000	41.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,260.0000	2,254.0000	(0.265)	0	0	0
25/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	154.0000	154.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,846.0000	2,853.0000	0.246	0	0	0
25/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,491.0000	3,498.0000	0.201	0	0	0
25/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,169.0000	2,163.0000	(0.277)	0	0	0
25/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
25/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,202.0000	4,195.0000	(0.167)	0	0	0
25/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,554.0000	6,547.0000	(0.107)	0	0	0
25/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,988.0000	1,982.0000	(0.302)	0	0	0
25/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	89.0000	89.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,782.0000	1,789.0000	0.393	0	0	0
25/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	723.0000	729.0000	0.830	0	0	0
25/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,840.0000	3,847.0000	0.182	0	0	0
25/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	397.0000	401.0000	1.008	0	0	0
25/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	161.0000	161.0000	-	0	0	0
25/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,238.0000	3,232.0000	(0.185)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	974.0000	981.0000	0.719	0	0	0
25/08/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,060.0000	1,056.0000	(0.377)	0	0	0
25/08/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	84.0000	84.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	84.0000	84.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	45.0000	45.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,061.0000	6,054.0000	(0.115)	0	0	0
25/08/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	40.0000	40.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,558.0000	1,565.0000	0.449	0	0	0
25/08/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,502.0000	2,509.0000	0.280	0	0	0
25/08/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	230.0000	232.0000	0.870	0	0	0
25/08/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	193.0000	194.0000	0.518	0	0	0
25/08/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	49.0000	49.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,138.0000	8,131.0000	(0.086)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,336.0000	8,329.0000	(0.084)	0	0	0
25/08/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,012.0000	6,005.0000	(0.116)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,874.0000	1,881.0000	0.374	0	0	0
25/08/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,990.0000	7,983.0000	(0.088)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,188.0000	8,181.0000	(0.085)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/08/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,209.0000	6,202.0000	(0.113)	0	0	0
25/08/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	63.0000	63.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,435.0000	8,428.0000	(0.083)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,687.0000	4,680.0000	(0.149)	0	0	0
25/08/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	48.0000	48.0000	-	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
25/08/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,176.0000	5,168.0000	(0.155)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,305.0000	2,299.0000	(0.260)	0	0	0
25/08/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,748.0000	2,755.0000	0.255	0	0	0
25/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,633.0000	8,626.0000	(0.081)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	186.0000	186.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,040.0000	8,032.0000	(0.100)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,720.0000	2,713.0000	(0.257)	0	0	0
25/08/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,943.0000	1,938.0000	(0.257)	0	0	0
25/08/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,980.0000	4,973.0000	(0.141)	0	0	0
25/08/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	176.0000	176.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	80.0000	80.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	748.0000	754.0000	0.802	0	0	0
25/08/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,492.0000	4,485.0000	(0.156)	0	0	0
25/08/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,160.0000	6,152.0000	(0.130)	0	0	0
25/08/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,488.0000	2,482.0000	(0.241)	0	0	0
25/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,385.0000	8,378.0000	(0.083)	0	0	0
25/08/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	436.0000	435.0000	(0.229)	0	0	0
25/08/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,600.0000	2,607.0000	0.269	0	0	0
25/08/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	47.0000	47.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,602.0000	1,609.0000	0.437	0	0	0
25/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,551.0000	2,558.0000	0.274	0	0	0
25/08/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,583.0000	8,576.0000	(0.082)	0	0	0
25/08/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	65.0000	65.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,039.0000	4,046.0000	0.173	0	0	0
25/08/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,453.0000	2,460.0000	0.285	0	0	0
25/08/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,096.0000	3,089.0000	(0.226)	0	0	0
25/08/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,441.0000	3,448.0000	0.203	0	0	0
25/08/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	66.0000	66.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
25/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,029.0000	5,022.0000	(0.139)	0	0	0
25/08/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,541.0000	3,548.0000	0.198	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,603.0000	6,596.0000	(0.106)	0	0	0
25/08/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,001.0000	2,995.0000	(0.200)	0	0	0
25/08/2009	£ / R	2009/09/14			Currency Future	12.8160	12.7962	(0.154)	12.8900	12.8400	28,668
25/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,534.0000	8,554.0000	0.234	0	0	0
25/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,487.0000	3,507.0000	0.574	0	0	0
25/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,816.0000	3,796.0000	(0.524)	0	0	0
25/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,542.0000	2,561.0000	0.747	0	0	0
25/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,752.0000	1,769.0000	0.970	0	0	0
25/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
25/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,085.0000	5,104.0000	0.374	0	0	0
25/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	438.0000	447.0000	2.055	0	0	0
25/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,734.0000	6,754.0000	0.297	0	0	0
25/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,584.0000	6,604.0000	0.304	0	0	0
25/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,684.0000	8,704.0000	0.230	0	0	0
25/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,666.0000	2,647.0000	(0.713)	0	0	0
25/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,999.0000	2,017.0000	0.900	0	0	0
25/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	321.0000	328.0000	2.181	0	0	0
25/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,335.0000	6,354.0000	0.300	0	0	0
25/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,801.0000	1,819.0000	0.999	0	0	0
25/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
25/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,734.0000	8,754.0000	0.229	0	0	0
25/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	21.50	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
25/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,184.0000	8,204.0000	0.244	0	0	0
25/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,492.0000	2,511.0000	0.762	0	0	0
25/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,536.0000	4,554.0000	0.397	0	0	0
25/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,675.0000	1,654.0000	(1.254)	0	0	0
25/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,949.0000	1,967.0000	0.924	0	0	0
25/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,266.0000	3,246.0000	(0.612)	0	0	0
25/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	788.0000	802.0000	1.777	0	0	0
25/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,922.0000	1,901.0000	(1.093)	0	0	0
25/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,360.0000	1,376.0000	1.176	0	0	0
25/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,823.0000	1,802.0000	(1.152)	0	0	0
25/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,916.0000	2,896.0000	(0.686)	0	0	0
25/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,336.0000	4,354.0000	0.415	0	0	0
25/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,344.0000	2,362.0000	0.768	0	0	0
25/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,214.0000	1,230.0000	1.318	0	0	0
25/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,284.0000	8,304.0000	0.241	0	0	0
25/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,334.0000	8,354.0000	0.240	0	0	0
25/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	856.0000	833.0000	(2.687)	0	0	0
25/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,443.0000	2,462.0000	0.778	0	0	0
25/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	697.0000	710.0000	1.865	0	0	0
25/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	250.0000	256.0000	2.400	0	0	0
25/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	479.0000	489.0000	2.088	0	0	0
25/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,360.0000	1,376.0000	1.176	0	0	0
25/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,735.0000	4,754.0000	0.401	0	0	0
25/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,850.0000	1,868.0000	0.973	0	0	0
25/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	166.0000	152.0000	(8.434)	0	0	0
25/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,267.0000	2,248.0000	(0.838)	0	0	0
25/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,816.0000	2,797.0000	(0.675)	0	0	0
25/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,048.0000	2,066.0000	0.879	0	0	0
25/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,166.0000	1,182.0000	1.372	0	0	0
25/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
25/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	652.0000	664.0000	1.840	0	0	0
25/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,284.0000	1,262.0000	(1.713)	0	0	0
25/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,587.0000	3,607.0000	0.558	0	0	0
25/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
25/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,801.0000	1,819.0000	0.999	0	0	0
25/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,186.0000	4,205.0000	0.454	0	0	0
25/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
25/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	521.0000	532.0000	2.111	0	0	0
25/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	398.0000	406.0000	2.010	0	0	0
25/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,506.0000	1,523.0000	1.129	0	0	0
25/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
25/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,516.0000	2,497.0000	(0.755)	0	0	0
25/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,185.0000	6,204.0000	0.307	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,506.0000	1,523.0000	1.129	0	0	0
25/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
25/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,591.0000	2,610.0000	0.733	0	0	0
25/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,516.0000	3,496.0000	(0.569)	0	0	0
25/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	250.0000	256.0000	2.400	0	0	0
25/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	479.0000	489.0000	2.088	0	0	0
25/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,850.0000	1,868.0000	0.973	0	0	0
25/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,048.0000	2,066.0000	0.879	0	0	0
25/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,344.0000	2,362.0000	0.768	0	0	0
25/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
25/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,527.0000	1,506.0000	(1.375)	0	0	0
25/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,294.0000	2,313.0000	0.828	0	0	0
25/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
25/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
25/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,284.0000	7,304.0000	0.275	0	0	0
25/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
25/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
25/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,685.0000	4,704.0000	0.406	0	0	0
25/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	166.0000	152.0000	(8.434)	0	0	0
25/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,724.0000	1,703.0000	(1.218)	0	0	0
25/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,790.0000	2,809.0000	0.681	0	0	0
25/08/2009	£ / R	2009/09/14	9.60	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
25/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,702.0000	1,720.0000	1.058	0	0	0
25/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,834.0000	6,854.0000	0.293	0	0	0
25/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	125.0000	113.0000	(9.600)	0	0	0
25/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	585.0000	563.0000	(3.761)	0	0	0
25/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,684.0000	6,704.0000	0.299	0	0	0
25/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,216.0000	3,196.0000	(0.622)	0	0	0
25/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,166.0000	5,146.0000	(0.387)	0	0	0
25/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,691.0000	2,710.0000	0.706	0	0	0
25/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,316.0000	3,296.0000	(0.603)	0	0	0
25/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,989.0000	3,008.0000	0.636	0	0	0
25/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,784.0000	8,804.0000	0.228	0	0	0
25/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
25/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,317.0000	2,298.0000	(0.820)	0	0	0
25/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	652.0000	664.0000	1.840	0	0	0
25/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,784.0000	6,804.0000	0.295	0	0	0
25/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,285.0000	6,304.0000	0.302	0	0	0
25/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,534.0000	6,554.0000	0.306	0	0	0
25/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
25/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
25/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,591.0000	2,610.0000	0.733	0	0	0
25/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
25/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,218.0000	2,199.0000	(0.857)	0	0	0
25/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
25/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	881.0000	895.0000	1.589	0	0	0
25/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,070.0000	1,085.0000	1.402	0	0	0
25/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	340.0000	320.0000	(5.882)	0	0	0
25/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,604.0000	1,621.0000	1.060	0	0	0
25/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	608.0000	619.0000	1.809	0	0	0
25/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	763.0000	741.0000	(2.883)	0	0	0
25/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,086.0000	4,105.0000	0.465	0	0	0
25/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,666.0000	3,646.0000	(0.546)	0	0	0
25/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,196.0000	2,214.0000	0.820	0	0	0
25/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
25/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	608.0000	619.0000	1.809	0	0	0
25/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,236.0000	1,214.0000	(1.780)	0	0	0
25/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
25/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,088.0000	3,108.0000	0.648	0	0	0
25/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,785.0000	5,804.0000	0.328	0	0	0
25/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	718.0000	696.0000	(3.064)	0	0	0
25/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	742.0000	755.0000	1.752	0	0	0
25/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	202.0000	186.0000	(7.921)	0	0	0
25/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	359.0000	367.0000	2.228	0	0	0
25/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,085.0000	6,104.0000	0.312	0	0	0
25/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	124.0000	124.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,168.0000	2,149.0000	(0.876)	0	0	0
25/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,542.0000	2,561.0000	0.747	0	0	0
25/08/2009	£ / R	2009/09/14	17.60	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
25/08/2009	£ / R 2009/09/14	8.90	Call	Currency Future	3,916.0000	3,896.0000	(0.511)	0	0	0
25/08/2009	£ / R 2009/09/14	12.65	Call	Currency Future	303.0000	284.0000	(6.271)	0	0	0
25/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,118.0000	1,134.0000	1.431	0	0	0
25/08/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,604.0000	1,621.0000	1.060	0	0	0
25/08/2009	£ / R 2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	18.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R 2009/09/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	15.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/08/2009	£ / R 2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	14.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/08/2009	£ / R 2009/09/14	20.90	Put	Currency Future	8,084.0000	8,104.0000	0.247	0	0	0
25/08/2009	£ / R 2009/09/14	17.10	Put	Currency Future	4,286.0000	4,305.0000	0.443	0	0	0
25/08/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,335.0000	5,354.0000	0.356	0	0	0
25/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	834.0000	848.0000	1.679	0	0	0
25/08/2009	£ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	13.80	Put	Currency Future	1,022.0000	1,037.0000	1.468	0	0	0
25/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,716.0000	4,696.0000	(0.424)	0	0	0
25/08/2009	£ / R 2009/09/14	12.15	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
25/08/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,393.0000	2,412.0000	0.794	0	0	0
25/08/2009	£ / R 2009/09/14	13.35	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
25/08/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,785.0000	4,804.0000	0.397	0	0	0
25/08/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,416.0000	2,397.0000	(0.786)	0	0	0
25/08/2009	£ / R 2009/09/14	19.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R 2009/09/14	12.35	Call	Currency Future	541.0000	520.0000	(3.882)	0	0	0
25/08/2009	£ / R 2009/09/14	13.80	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
25/08/2009	£ / R 2009/09/14	16.05	Put	Currency Future	3,238.0000	3,257.0000	0.587	0	0	0
25/08/2009	£ / R 2009/09/14	18.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R 2009/09/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	£ / R 2009/09/14	10.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/08/2009	£ / R 2009/09/14	15.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,836.0000	3,856.0000	0.521	0	0	0
25/08/2009	£ / R 2009/09/14	15.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	267.0000	250.0000	(6.367)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,752.0000	1,769.0000	0.970	0	0	0
25/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	949.0000	927.0000	(2.318)	0	0	0
25/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,716.0000	3,696.0000	(0.538)	0	0	0
25/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,332.0000	1,311.0000	(1.577)	0	0	0
25/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,288.0000	3,307.0000	0.578	0	0	0
25/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,840.0000	2,859.0000	0.669	0	0	0
25/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	398.0000	406.0000	2.010	0	0	0
25/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,166.0000	3,146.0000	(0.632)	0	0	0
25/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	137.0000	138.0000	0.730	0	0	0
25/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	285.0000	291.0000	2.105	0	0	0
25/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,416.0000	5,396.0000	(0.369)	0	0	0
25/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,716.0000	2,697.0000	(0.700)	0	0	0
25/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,989.0000	3,008.0000	0.636	0	0	0
25/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,641.0000	2,660.0000	0.719	0	0	0
25/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,484.0000	6,504.0000	0.308	0	0	0
25/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
25/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
25/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,245.0000	2,263.0000	0.802	0	0	0
25/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	186.0000	190.0000	2.151	0	0	0
25/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
25/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,486.0000	4,504.0000	0.401	0	0	0
25/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,790.0000	2,809.0000	0.681	0	0	0
25/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,834.0000	8,854.0000	0.226	0	0	0
25/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	267.0000	250.0000	(6.367)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,188.0000	3,208.0000	0.627	0	0	0
25/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
25/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,294.0000	2,313.0000	0.828	0	0	0
25/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
25/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	881.0000	895.0000	1.589	0	0	0
25/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	151.0000	154.0000	1.987	0	0	0
25/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	234.0000	217.0000	(7.265)	0	0	0
25/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
25/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	101.0000	101.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,835.0000	4,854.0000	0.393	0	0	0
25/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	217.0000	222.0000	2.304	0	0	0
25/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,088.0000	3,108.0000	0.648	0	0	0
25/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
25/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,022.0000	1,037.0000	1.468	0	0	0
25/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,097.0000	2,115.0000	0.858	0	0	0
25/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	564.0000	575.0000	1.950	0	0	0
25/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0
25/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
25/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,466.0000	2,447.0000	(0.770)	0	0	0
25/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,311.0000	1,327.0000	1.220	0	0	0
25/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,939.0000	2,958.0000	0.646	0	0	0
25/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,984.0000	8,004.0000	0.251	0	0	0
25/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	928.0000	942.0000	1.509	0	0	0
25/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
25/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,466.0000	3,446.0000	(0.577)	0	0	0
25/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,484.0000	8,504.0000	0.236	0	0	0
25/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
25/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,138.0000	3,158.0000	0.637	0	0	0
25/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	834.0000	848.0000	1.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,492.0000	2,511.0000	0.762	0	0	0
25/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
25/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,097.0000	2,115.0000	0.858	0	0	0
25/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	975.0000	990.0000	1.538	0	0	0
25/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,187.0000	1,166.0000	(1.769)	0	0	0
25/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,479.0000	1,457.0000	(1.487)	0	0	0
25/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	151.0000	154.0000	1.987	0	0	0
25/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,262.0000	1,279.0000	1.347	0	0	0
25/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,070.0000	1,085.0000	1.402	0	0	0
25/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,766.0000	2,747.0000	(0.687)	0	0	0
25/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
25/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,555.0000	1,572.0000	1.093	0	0	0
25/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,773.0000	1,753.0000	(1.128)	0	0	0
25/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	458.0000	437.0000	(4.585)	0	0	0
25/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,653.0000	1,671.0000	1.089	0	0	0
25/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	809.0000	787.0000	(2.719)	0	0	0
25/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
25/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
25/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	378.0000	358.0000	(5.291)	0	0	0
25/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
25/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,740.0000	2,759.0000	0.693	0	0	0
25/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	112.0000	112.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,311.0000	1,327.0000	1.220	0	0	0
25/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,766.0000	3,746.0000	(0.531)	0	0	0
25/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	15.85	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
25/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	217.0000	222.0000	2.304	0	0	0
25/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,262.0000	1,279.0000	1.347	0	0	0
25/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	438.0000	447.0000	2.055	0	0	0
25/08/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,740.0000	2,759.0000	0.693	0	0	0
25/08/2009	£ / R 2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	15.85	Put	Currency Future	3,039.0000	3,058.0000	0.625	0	0	0
25/08/2009	£ / R 2009/09/14	15.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,118.0000	1,134.0000	1.431	0	0	0
25/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
25/08/2009	£ / R 2009/09/14	14.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
25/08/2009	£ / R 2009/09/14	17.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R 2009/09/14	17.05	Put	Currency Future	4,236.0000	4,255.0000	0.449	0	0	0
25/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,457.0000	1,474.0000	1.167	0	0	0
25/08/2009	£ / R 2009/09/14	19.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
25/08/2009	£ / R 2009/09/14	14.20	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,555.0000	1,572.0000	1.093	0	0	0
25/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/08/2009	£ / R 2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
25/08/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,367.0000	2,348.0000	(0.803)	0	0	0
25/08/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,408.0000	1,425.0000	1.207	0	0	0
25/08/2009	£ / R 2009/09/14	10.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
25/08/2009	£ / R 2009/09/14	11.45	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/08/2009	£ / R 2009/09/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R 2009/09/14	11.45	Call	Currency Future	1,381.0000	1,360.0000	(1.521)	0	0	0
25/08/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,146.0000	2,165.0000	0.885	0	0	0
25/08/2009	£ / R 2009/09/14	19.05	Put	Currency Future	6,235.0000	6,254.0000	0.305	0	0	0
25/08/2009	£ / R 2009/09/14	21.40	Put	Currency Future	8,584.0000	8,604.0000	0.233	0	0	0
25/08/2009	£ / R 2009/09/14	14.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	£ / R 2009/09/14	13.80	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
25/08/2009	£ / R 2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R 2009/09/14	17.40	Put	Currency Future	4,586.0000	4,604.0000	0.392	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	8,234.0000	8,254.0000	0.243	0	0	0
25/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,416.0000	3,396.0000	(0.585)	0	0	0
25/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,889.0000	2,909.0000	0.692	0	0	0
25/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,430.0000	1,408.0000	(1.538)	0	0	0
25/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,900.0000	1,918.0000	0.947	0	0	0
25/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,999.0000	2,017.0000	0.900	0	0	0
25/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	499.0000	478.0000	(4.208)	0	0	0
25/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,245.0000	2,263.0000	0.802	0	0	0
25/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,016.0000	2,996.0000	(0.663)	0	0	0
25/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,635.0000	4,654.0000	0.410	0	0	0
25/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,021.0000	2,001.0000	(0.990)	0	0	0
25/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,044.0000	1,022.0000	(2.107)	0	0	0
25/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,985.0000	6,004.0000	0.317	0	0	0
25/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,366.0000	3,346.0000	(0.594)	0	0	0
25/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,016.0000	3,996.0000	(0.498)	0	0	0
25/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,986.0000	4,006.0000	0.502	0	0	0
25/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,634.0000	6,654.0000	0.301	0	0	0
25/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,634.0000	8,654.0000	0.232	0	0	0
25/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,070.0000	2,050.0000	(0.966)	0	0	0
25/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,066.0000	3,046.0000	(0.652)	0	0	0
25/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,092.0000	1,070.0000	(2.015)	0	0	0
25/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,935.0000	5,954.0000	0.320	0	0	0
25/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,936.0000	3,956.0000	0.508	0	0	0
25/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
25/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,066.0000	4,046.0000	(0.492)	0	0	0
25/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,934.0000	7,954.0000	0.252	0	0	0
25/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,385.0000	6,404.0000	0.298	0	0	0
25/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,384.0000	8,404.0000	0.239	0	0	0
25/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,866.0000	3,846.0000	(0.517)	0	0	0
25/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,866.0000	2,846.0000	(0.698)	0	0	0
25/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,872.0000	1,852.0000	(1.068)	0	0	0
25/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,386.0000	4,404.0000	0.410	0	0	0
25/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
25/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,616.0000	3,596.0000	(0.553)	0	0	0
25/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,616.0000	2,597.0000	(0.726)	0	0	0
25/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,626.0000	1,605.0000	(1.292)	0	0	0
25/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	673.0000	651.0000	(3.269)	0	0	0
25/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	902.0000	880.0000	(2.439)	0	0	0
25/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,136.0000	4,155.0000	0.459	0	0	0
25/08/2009	£ / R	2009/09/14	18.95	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
25/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,134.0000	8,154.0000	0.246	0	0	0
25/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,135.0000	6,154.0000	0.310	0	0	0
25/08/2009	£ / R	2009/12/14			Currency Future	13.0298	13.0085	(0.163)	13.0800	13.0000	15,594
25/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,724.0000	8,745.0000	0.241	0	0	0
25/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	54.0000	54.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,180.0000	5,159.0000	(0.405)	0	0	0
25/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	701.0000	715.0000	1.997	0	0	0
25/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	422.0000	432.0000	2.370	0	0	0
25/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,645.0000	2,665.0000	0.756	0	0	0
25/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	602.0000	590.0000	(1.993)	0	0	0
25/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,688.0000	3,667.0000	(0.569)	0	0	0
25/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,275.0000	8,296.0000	0.254	0	0	0
25/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,654.0000	2,633.0000	(0.791)	0	0	0
25/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,490.0000	3,469.0000	(0.602)	0	0	0
25/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
25/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,850.0000	2,829.0000	(0.737)	0	0	0
25/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,410.0000	2,430.0000	0.830	0	0	0
25/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	366.0000	359.0000	(1.913)	0	0	0
25/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	279.0000	273.0000	(2.151)	0	0	0
25/08/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,271.0000	2,290.0000	0.837	0	0	0
25/08/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,784.0000	1,762.0000	(1.233)	0	0	0
25/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	381.0000	373.0000	(2.100)	0	0	0
25/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,738.0000	3,717.0000	(0.562)	0	0	0
25/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	838.0000	823.0000	(1.790)	0	0	0
25/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
25/08/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,853.0000	3,874.0000	0.545	0	0	0
25/08/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,752.0000	2,731.0000	(0.763)	0	0	0
25/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	883.0000	898.0000	1.699	0	0	0
25/08/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,457.0000	2,476.0000	0.773	0	0	0
25/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,430.0000	5,409.0000	(0.387)	0	0	0
25/08/2009	£ / R 2009/12/14	13.00	Call	Currency Future	505.0000	495.0000	(1.980)	0	0	0
25/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,179.0000	2,198.0000	0.872	0	0	0
25/08/2009	£ / R 2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,244.0000	3,222.0000	(0.678)	0	0	0
25/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
25/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	736.0000	750.0000	1.902	0	0	0
25/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,282.0000	6,303.0000	0.334	0	0	0
25/08/2009	£ / R 2009/12/14	15.40	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
25/08/2009	£ / R 2009/12/14	17.90	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	192.0000	197.0000	2.604	0	0	0
25/08/2009	£ / R 2009/12/14	19.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	301.0000	295.0000	(1.993)	0	0	0
25/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	208.0000	214.0000	2.885	0	0	0
25/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,459.0000	2,437.0000	(0.895)	0	0	0
25/08/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,087.0000	2,106.0000	0.910	0	0	0
25/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	372.0000	382.0000	2.688	0	0	0
25/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	872.0000	856.0000	(1.835)	0	0	0
25/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	430.0000	421.0000	(2.093)	0	0	0
25/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,364.0000	2,383.0000	0.804	0	0	0
25/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	313.0000	306.0000	(2.236)	0	0	0
25/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	921.0000	936.0000	1.629	0	0	0
25/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,688.0000	1,667.0000	(1.244)	0	0	0
25/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
25/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,508.0000	2,486.0000	(0.877)	0	0	0
25/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
25/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
25/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	9.0000	-	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
25/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	91.0000	93.0000	2.198	0	0	0
25/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,936.0000	3,915.0000	(0.534)	0	0	0
25/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	15.00	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
25/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,217.0000	2,195.0000	(0.992)	0	0	0
25/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	2,931.0000	2,951.0000	0.682	0	0	0
25/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	67.0000	67.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,325.0000	8,346.0000	0.252	0	0	0
25/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,837.0000	3,816.0000	(0.547)	0	0	0
25/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/08/2009	£ / R 2009/12/14	12.30	Call	Currency Future	906.0000	890.0000	(1.766)	0	0	0
25/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	301.0000	295.0000	(1.993)	0	0	0
25/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	4,890.0000	4,911.0000	0.429	0	0	0
25/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	552.0000	541.0000	(1.993)	0	0	0
25/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
25/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,524.0000	8,545.0000	0.246	0	0	0
25/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	176.0000	181.0000	2.841	0	0	0
25/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,221.0000	1,202.0000	(1.556)	0	0	0
25/08/2009	£ / R 2009/12/14	12.10	Put	Currency Future	122.0000	126.0000	3.279	0	0	0
25/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
25/08/2009	£ / R 2009/12/14	16.60	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
25/08/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,370.0000	1,387.0000	1.241	0	0	0
25/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	536.0000	548.0000	2.239	0	0	0
25/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	921.0000	936.0000	1.629	0	0	0
25/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	772.0000	786.0000	1.813	0	0	0
25/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,168.0000	2,146.0000	(1.015)	0	0	0
25/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	12.0000	12.0000	-	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
25/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
25/08/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,331.0000	6,353.0000	0.347	0	0	0
25/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,278.0000	7,299.0000	0.289	0	0	0
25/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,995.0000	2,013.0000	0.902	0	0	0
25/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	466.0000	456.0000	(2.146)	0	0	0
25/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
25/08/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,182.0000	6,203.0000	0.340	0	0	0
25/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,285.0000	1,301.0000	1.245	0	0	0
25/08/2009	£ / R	2009/12/14	19.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,731.0000	4,710.0000	(0.444)	0	0	0
25/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
25/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	313.0000	306.0000	(2.236)	0	0	0
25/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,197.0000	4,218.0000	0.500	0	0	0
25/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	736.0000	750.0000	1.902	0	0	0
25/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,345.0000	4,366.0000	0.483	0	0	0
25/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,296.0000	4,317.0000	0.489	0	0	0
25/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	600.0000	612.0000	2.000	0	0	0
25/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	960.0000	975.0000	1.563	0	0	0
25/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	148.0000	152.0000	2.703	0	0	0
25/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,546.0000	1,526.0000	(1.294)	0	0	0
25/08/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,703.0000	2,682.0000	(0.777)	0	0	0
25/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,267.0000	1,247.0000	(1.579)	0	0	0
25/08/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,145.0000	3,124.0000	(0.668)	0	0	0
25/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
25/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,531.0000	6,552.0000	0.322	0	0	0
25/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	0
25/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,784.0000	5,805.0000	0.363	0	0	0
25/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	87.0000	89.0000	2.299	0	0	0
25/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,543.0000	4,564.0000	0.462	0	0	0
25/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,730.0000	6,751.0000	0.312	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,903.0000	1,921.0000	0.946	0	0	0
25/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,736.0000	1,715.0000	(1.210)	0	0	0
25/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,835.0000	2,855.0000	0.705	0	0	0
25/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,632.0000	1,650.0000	1.103	0	0	0
25/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,639.0000	3,617.0000	(0.605)	0	0	0
25/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	366.0000	359.0000	(1.913)	0	0	0
25/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	743.0000	729.0000	(1.884)	0	0	0
25/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,741.0000	4,762.0000	0.443	0	0	0
25/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,083.0000	6,104.0000	0.345	0	0	0
25/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,090.0000	1,072.0000	(1.651)	0	0	0
25/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	567.0000	580.0000	2.293	0	0	0
25/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,395.0000	4,416.0000	0.478	0	0	0
25/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,883.0000	2,903.0000	0.694	0	0	0
25/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
25/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	338.0000	331.0000	(2.071)	0	0	0
25/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,812.0000	1,830.0000	0.993	0	0	0
25/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,098.0000	4,119.0000	0.512	0	0	0
25/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,949.0000	1,967.0000	0.924	0	0	0
25/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	111.0000	114.0000	2.703	0	0	0
25/08/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,375.0000	8,396.0000	0.251	0	0	0
25/08/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,194.0000	3,173.0000	(0.657)	0	0	0
25/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,232.0000	6,253.0000	0.337	0	0	0
25/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,879.0000	6,900.0000	0.305	0	0	0
25/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
25/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	808.0000	823.0000	1.856	0	0	0
25/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
25/08/2009	£ / R	2009/12/14	21.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
25/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	447.0000	438.0000	(2.013)	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
25/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,381.0000	6,402.0000	0.329	0	0	0
25/08/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,840.0000	4,861.0000	0.434	0	0	0
25/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,225.0000	8,246.0000	0.255	0	0	0
25/08/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,829.0000	6,850.0000	0.308	0	0	0
25/08/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,175.0000	8,196.0000	0.257	0	0	0
25/08/2009	£ / R 2009/12/14	13.00	Put	Currency Future	475.0000	486.0000	2.316	0	0	0
25/08/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,598.0000	2,618.0000	0.770	0	0	0
25/08/2009	£ / R 2009/12/14	19.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
25/08/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,024.0000	2,002.0000	(1.087)	0	0	0
25/08/2009	£ / R 2009/12/14	17.85	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,246.0000	4,267.0000	0.495	0	0	0
25/08/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,608.0000	3,629.0000	0.582	0	0	0
25/08/2009	£ / R 2009/12/14	17.55	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/08/2009	£ / R 2009/12/14	14.85	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
25/08/2009	£ / R 2009/12/14	10.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	960.0000	975.0000	1.563	0	0	0
25/08/2009	£ / R 2009/12/14	13.55	Call	Currency Future	325.0000	318.0000	(2.154)	0	0	0
25/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,574.0000	8,595.0000	0.245	0	0	0
25/08/2009	£ / R 2009/12/14	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	21.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	21.90	Put	Currency Future	8,873.0000	8,894.0000	0.237	0	0	0
25/08/2009	£ / R 2009/12/14	18.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	258.0000	253.0000	(1.938)	0	0	0
25/08/2009	£ / R 2009/12/14	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,721.0000	1,739.0000	1.046	0	0	0
25/08/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,076.0000	8,097.0000	0.260	0	0	0
25/08/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,986.0000	3,965.0000	(0.527)	0	0	0
25/08/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,337.0000	5,358.0000	0.393	0	0	0
25/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	845.0000	860.0000	1.775	0	0	0
25/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	430.0000	421.0000	(2.093)	0	0	0
25/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	17.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,088.0000	5,109.0000	0.413	0	0	0
25/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,078.0000	1,094.0000	1.484	0	0	0
25/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
25/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,078.0000	1,094.0000	1.484	0	0	0
25/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
25/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,998.0000	2,976.0000	(0.734)	0	0	0
25/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,580.0000	6,601.0000	0.319	0	0	0
25/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	244.0000	251.0000	2.869	0	0	0
25/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,976.0000	1,954.0000	(1.113)	0	0	0
25/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
25/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,831.0000	1,810.0000	(1.147)	0	0	0
25/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
25/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,133.0000	2,152.0000	0.891	0	0	0
25/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	567.0000	580.0000	2.293	0	0	0
25/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	600.0000	612.0000	2.000	0	0	0
25/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,317.0000	2,336.0000	0.820	0	0	0
25/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,773.0000	8,795.0000	0.251	0	0	0
25/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	64.0000	64.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,293.0000	3,271.0000	(0.668)	0	0	0
25/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,243.0000	1,259.0000	1.287	0	0	0
25/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	396.0000	388.0000	(2.020)	0	0	0
25/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
25/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,593.0000	1,573.0000	(1.255)	0	0	0
25/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
25/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,049.0000	4,070.0000	0.519	0	0	0
25/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	258.0000	253.0000	(1.938)	0	0	0
25/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	667.0000	680.0000	1.949	0	0	0
25/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,225.0000	2,244.0000	0.854	0	0	0
25/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,592.0000	4,613.0000	0.457	0	0	0
25/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	161.0000	166.0000	3.106	0	0	0
25/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,119.0000	1,135.0000	1.430	0	0	0
25/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	279.0000	273.0000	(2.151)	0	0	0
25/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	883.0000	898.0000	1.699	0	0	0
25/08/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,857.0000	1,875.0000	0.969	0	0	0
25/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	941.0000	925.0000	(1.700)	0	0	0
25/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,052.0000	1,034.0000	(1.711)	0	0	0
25/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
25/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,540.0000	3,518.0000	(0.621)	0	0	0
25/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,788.0000	2,808.0000	0.717	0	0	0
25/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
25/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	289.0000	283.0000	(2.076)	0	0	0
25/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,721.0000	1,739.0000	1.046	0	0	0
25/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
25/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,038.0000	1,054.0000	1.541	0	0	0
25/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
25/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,557.0000	2,535.0000	(0.860)	0	0	0
25/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	79.0000	81.0000	2.532	0	0	0
25/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
25/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	447.0000	438.0000	(2.013)	0	0	0
25/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
25/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,823.0000	8,844.0000	0.238	0	0	0
25/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	977.0000	960.0000	(1.740)	0	0	0
25/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,551.0000	2,570.0000	0.745	0	0	0
25/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,359.0000	1,339.0000	(1.472)	0	0	0
25/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,201.0000	1,217.0000	1.332	0	0	0
25/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,948.0000	2,927.0000	(0.712)	0	0	0
25/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
25/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	£ / R	2009/12/14	17.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,026.0000	8,047.0000	0.262	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
25/08/2009	£ / R 2009/12/14	12.50	Call	Currency Future	774.0000	759.0000	(1.938)	0	0	0
25/08/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,313.0000	2,292.0000	(0.908)	0	0	0
25/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,119.0000	1,135.0000	1.430	0	0	0
25/08/2009	£ / R 2009/12/14	9.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,899.0000	2,878.0000	(0.724)	0	0	0
25/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	999.0000	1,014.0000	1.502	0	0	0
25/08/2009	£ / R 2009/12/14	19.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	£ / R 2009/12/14	10.75	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
25/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	186.0000	182.0000	(2.151)	0	0	0
25/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	268.0000	262.0000	(2.239)	0	0	0
25/08/2009	£ / R 2009/12/14	13.05	Call	Currency Future	485.0000	475.0000	(2.062)	0	0	0
25/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
25/08/2009	£ / R 2009/12/14	9.60	Call	Currency Future	3,441.0000	3,420.0000	(0.610)	0	0	0
25/08/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,887.0000	3,865.0000	(0.566)	0	0	0
25/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,692.0000	4,713.0000	0.448	0	0	0
25/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,456.0000	1,473.0000	1.168	0	0	0
25/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,033.0000	6,054.0000	0.348	0	0	0
25/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	17.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,493.0000	4,515.0000	0.490	0	0	0
25/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	313.0000	306.0000	(2.236)	0	0	0
25/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,879.0000	1,858.0000	(1.118)	0	0	0
25/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	999.0000	1,014.0000	1.502	0	0	0
25/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,677.0000	1,694.0000	1.014	0	0	0
25/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	883.0000	898.0000	1.699	0	0	0
25/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	466.0000	456.0000	(2.146)	0	0	0
25/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
25/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	12.95	Put	Currency Future	448.0000	459.0000	2.455	0	0	0
25/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,285.0000	1,301.0000	1.245	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	289.0000	283.0000	(2.076)	0	0	0
25/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	505.0000	517.0000	2.376	0	0	0
25/08/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,499.0000	1,479.0000	(1.334)	0	0	0
25/08/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,680.0000	6,701.0000	0.314	0	0	0
25/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	338.0000	331.0000	(2.071)	0	0	0
25/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
25/08/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,674.0000	8,695.0000	0.242	0	0	0
25/08/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,779.0000	6,801.0000	0.325	0	0	0
25/08/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,474.0000	8,495.0000	0.248	0	0	0
25/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,327.0000	1,344.0000	1.281	0	0	0
25/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,740.0000	2,760.0000	0.730	0	0	0
25/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,481.0000	6,502.0000	0.324	0	0	0
25/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	528.0000	517.0000	(2.083)	0	0	0
25/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,160.0000	1,176.0000	1.379	0	0	0
25/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
25/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
25/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,362.0000	2,340.0000	(0.931)	0	0	0
25/08/2009	£ / R	2009/12/14	21.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,500.0000	1,517.0000	1.133	0	0	0
25/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	808.0000	823.0000	1.856	0	0	0
25/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
25/08/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,801.0000	2,780.0000	(0.750)	0	0	0
25/08/2009	£ / R	2009/12/14	9.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,406.0000	1,386.0000	(1.422)	0	0	0
25/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,265.0000	2,243.0000	(0.971)	0	0	0
25/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,788.0000	3,766.0000	(0.581)	0	0	0
25/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,767.0000	1,785.0000	1.019	0	0	0
25/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	628.0000	616.0000	(1.911)	0	0	0
25/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
25/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
25/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	349.0000	358.0000	2.579	0	0	0
25/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	35.0000	35.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	552.0000	541.0000	(1.993)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	576.0000	565.0000	(1.910)	0	0	0
25/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,313.0000	1,293.0000	(1.523)	0	0	0
25/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	397.0000	407.0000	2.519	0	0	0
25/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	413.0000	404.0000	(2.179)	0	0	0
25/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,791.0000	4,812.0000	0.438	0	0	0
25/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,543.0000	1,561.0000	1.167	0	0	0
25/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	422.0000	432.0000	2.370	0	0	0
25/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
25/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	701.0000	715.0000	1.997	0	0	0
25/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,431.0000	6,452.0000	0.327	0	0	0
25/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	381.0000	373.0000	(2.100)	0	0	0
25/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	326.0000	335.0000	2.761	0	0	0
25/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,413.0000	1,430.0000	1.203	0	0	0
25/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	536.0000	548.0000	2.239	0	0	0
25/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,588.0000	1,605.0000	1.071	0	0	0
25/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	772.0000	786.0000	1.813	0	0	0
25/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,424.0000	8,446.0000	0.261	0	0	0
25/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,285.0000	1,301.0000	1.245	0	0	0
25/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
25/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	258.0000	253.0000	(1.938)	0	0	0
25/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	239.0000	234.0000	(2.092)	0	0	0
25/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	0
25/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
25/08/2009	£ / R	2009/12/14	14.45	Call	Currency Future	167.0000	164.0000	(1.796)	0	0	0
25/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
25/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	0
25/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,444.0000	4,465.0000	0.473	0	0	0
25/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,342.0000	3,321.0000	(0.628)	0	0	0
25/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	633.0000	646.0000	2.054	0	0	0
25/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
25/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	134.0000	138.0000	2.985	0	0	0
25/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
25/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	192.0000	188.0000	(2.083)	0	0	0
25/08/2009	£ / R 2009/12/14	12.15	Call	Currency Future	1,014.0000	997.0000	(1.677)	0	0	0
25/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,995.0000	2,013.0000	0.902	0	0	0
25/08/2009	£ / R 2009/12/14	11.15	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/08/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,041.0000	2,060.0000	0.931	0	0	0
25/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,243.0000	1,259.0000	1.287	0	0	0
25/08/2009	£ / R 2009/12/14	11.15	Call	Currency Future	1,927.0000	1,906.0000	(1.090)	0	0	0
25/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,767.0000	1,785.0000	1.019	0	0	0
25/08/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,624.0000	8,645.0000	0.244	0	0	0
25/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,225.0000	2,244.0000	0.854	0	0	0
25/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
25/08/2009	£ / R 2009/12/14	17.15	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,133.0000	2,152.0000	0.891	0	0	0
25/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,500.0000	1,517.0000	1.133	0	0	0
25/08/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,148.0000	4,169.0000	0.506	0	0	0
25/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
25/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
25/08/2009	£ / R 2009/12/14	19.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
25/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,677.0000	1,694.0000	1.014	0	0	0
25/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	239.0000	234.0000	(2.092)	0	0	0
25/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
25/08/2009	£ / R 2009/12/14	21.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,160.0000	1,176.0000	1.379	0	0	0
25/08/2009	£ / R 2009/12/14	19.15	Put	Currency Future	6,133.0000	6,154.0000	0.342	0	0	0
25/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,543.0000	1,561.0000	1.167	0	0	0
25/08/2009	£ / R 2009/12/14	21.15	Put	Currency Future	8,125.0000	8,147.0000	0.271	0	0	0
25/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,327.0000	1,344.0000	1.281	0	0	0
25/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,078.0000	1,094.0000	1.484	0	0	0
25/08/2009	£ / R 2009/12/14	12.60	Put	Currency Future	283.0000	291.0000	2.827	0	0	0
25/08/2009	£ / R 2009/12/14	12.70	Call	Currency Future	656.0000	643.0000	(1.982)	0	0	0
25/08/2009	£ / R 2009/12/14	12.60	Call	Currency Future	713.0000	699.0000	(1.964)	0	0	0
25/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	684.0000	671.0000	(1.901)	0	0	0
25/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	304.0000	312.0000	2.632	0	0	0
25/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
25/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,693.0000	2,712.0000	0.706	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
25/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
25/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,642.0000	4,663.0000	0.452	0	0	0
25/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,452.0000	1,432.0000	(1.377)	0	0	0
25/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,630.0000	6,651.0000	0.317	0	0	0
25/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,410.0000	2,389.0000	(0.871)	0	0	0
25/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,392.0000	3,370.0000	(0.649)	0	0	0
25/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,976.0000	7,997.0000	0.263	0	0	0
25/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,000.0000	4,021.0000	0.525	0	0	0
25/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,983.0000	6,004.0000	0.351	0	0	0
25/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
25/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,036.0000	4,014.0000	(0.545)	0	0	0
25/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	100.0000	103.0000	3.000	0	0	0
25/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	42.0000	42.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,047.0000	3,025.0000	(0.722)	0	0	0
25/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,072.0000	2,050.0000	(1.062)	0	0	0
25/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,130.0000	1,111.0000	(1.681)	0	0	0
25/08/2009	£ / R 2009/12/14	17.45	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	15.45	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
25/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,504.0000	2,523.0000	0.759	0	0	0
25/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,589.0000	3,568.0000	(0.585)	0	0	0
25/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,605.0000	2,584.0000	(0.806)	0	0	0
25/08/2009	£ / R 2009/12/14	12.45	Put	Currency Future	226.0000	232.0000	2.655	0	0	0
25/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	806.0000	791.0000	(1.861)	0	0	0
25/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,641.0000	1,620.0000	(1.280)	0	0	0
25/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,201.0000	1,217.0000	1.332	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
25/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
25/08/2009	£ / R	2010/03/15			Currency Future	13.2336	13.2154	(0.138)	13.2900	13.2500	205
25/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,875.0000	1,861.0000	(0.747)	0	0	0
25/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,313.0000	2,333.0000	0.865	0	0	0
25/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,269.0000	3,251.0000	(0.551)	0	0	0
25/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	92.0000	95.0000	3.261	0	0	0
25/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	968.0000	987.0000	1.963	0	0	0
25/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	247.0000	248.0000	0.405	0	0	0
25/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,005.0000	3,987.0000	(0.449)	0	0	0
25/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	324.0000	326.0000	0.617	0	0	11,630
25/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
25/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	551.0000	552.0000	0.181	0	0	0
25/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	152.0000	154.0000	1.316	0	0	0
25/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
25/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,828.0000	8,846.0000	0.204	0	0	0
25/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,941.0000	6,959.0000	0.259	0	0	0
25/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
25/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,219.0000	3,238.0000	0.590	0	0	0
25/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
25/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	65.0000	65.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,927.0000	8,946.0000	0.213	0	0	0
25/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,830.0000	2,811.0000	(0.671)	0	0	0
25/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,459.0000	1,480.0000	1.439	0	0	0
25/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,053.0000	2,038.0000	(0.731)	0	0	0
25/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	614.0000	615.0000	0.163	0	0	0
25/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,832.0000	4,850.0000	0.373	0	0	0
25/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
25/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,165.0000	4,183.0000	0.432	0	0	0
25/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,025.0000	3,007.0000	(0.595)	0	0	0
25/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	482.0000	484.0000	0.415	0	0	0
25/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,094.0000	1,088.0000	(0.548)	0	0	0
25/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	42.0000	42.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	668.0000	668.0000	-	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
25/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,149.0000	1,169.0000	1.741	0	0	0
25/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
25/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	60.0000	60.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	229.0000	230.0000	0.437	0	0	0
25/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
25/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,223.0000	1,216.0000	(0.572)	0	0	0
25/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,003.0000	1,022.0000	1.894	0	0	0
25/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
25/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,778.0000	8,797.0000	0.216	0	0	0
25/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	90.0000	90.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,742.0000	6,761.0000	0.282	0	0	0
25/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	393.0000	395.0000	0.509	0	0	0
25/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,048.0000	6,066.0000	0.298	0	0	0
25/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,112.0000	1,131.0000	1.709	0	0	0
25/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,336.0000	1,325.0000	(0.823)	0	0	0
25/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,792.0000	6,810.0000	0.265	0	0	0
25/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,445.0000	2,465.0000	0.818	0	0	0
25/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,729.0000	8,747.0000	0.206	0	0	0
25/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
25/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
25/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	203.0000	210.0000	3.448	0	0	0
25/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	175.0000	177.0000	1.143	0	0	0
25/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,808.0000	3,790.0000	(0.473)	0	0	0
25/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	458.0000	460.0000	0.437	0	0	0
25/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,189.0000	1,183.0000	(0.505)	0	0	0
25/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,118.0000	4,136.0000	0.437	0	0	0
25/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	38.0000	38.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,942.0000	2,961.0000	0.646	0	0	0
25/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,976.0000	4,995.0000	0.382	0	0	0
25/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	310.0000	323.0000	4.194	0	0	0
25/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
25/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,790.0000	1,811.0000	1.173	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,198.0000	2,180.0000	(0.819)	0	0	0
25/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	796.0000	793.0000	(0.377)	0	0	0
25/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,269.0000	2,289.0000	0.881	0	0	0
25/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	536.0000	538.0000	0.373	0	0	0
25/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,395.0000	6,413.0000	0.281	0	0	0
25/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	64.0000	64.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	562.0000	578.0000	2.847	0	0	0
25/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,224.0000	1,244.0000	1.634	0	0	0
25/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,593.0000	6,612.0000	0.288	0	0	0
25/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,035.0000	8,053.0000	0.224	0	0	0
25/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,171.0000	3,153.0000	(0.568)	0	0	0
25/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,841.0000	6,860.0000	0.278	0	0	0
25/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
25/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,382.0000	8,400.0000	0.215	0	0	0
25/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	495.0000	497.0000	0.404	0	0	0
25/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	750.0000	748.0000	(0.267)	0	0	0
25/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,375.0000	1,364.0000	(0.800)	0	0	0
25/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,295.0000	2,276.0000	(0.828)	0	0	0
25/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,891.0000	6,910.0000	0.276	0	0	0
25/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,580.0000	8,598.0000	0.210	0	0	0
25/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	253.0000	254.0000	0.395	0	0	0
25/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	617.0000	633.0000	2.593	0	0	0
25/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,880.0000	4,898.0000	0.369	0	0	0
25/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	239.0000	250.0000	4.603	0	0	0
25/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	798.0000	817.0000	2.381	0	0	0
25/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,034.0000	3,053.0000	0.626	0	0	0
25/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,878.0000	8,896.0000	0.203	0	0	0
25/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
25/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	181.0000	187.0000	3.315	0	0	0
25/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	831.0000	850.0000	2.286	0	0	0
25/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,039.0000	1,058.0000	1.829	0	0	0
25/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,414.0000	1,403.0000	(0.778)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	734.0000	752.0000	2.452	0	0	0
25/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	522.0000	524.0000	0.383	0	0	0
25/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	256.0000	268.0000	4.688	0	0	0
25/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	686.0000	686.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	632.0000	632.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	703.0000	721.0000	2.560	0	0	0
25/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	673.0000	690.0000	2.526	0	0	0
25/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,543.0000	6,562.0000	0.290	0	0	0
25/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	509.0000	510.0000	0.196	0	0	0
25/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	864.0000	883.0000	2.199	0	0	0
25/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,298.0000	1,287.0000	(0.847)	0	0	0
25/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,530.0000	8,548.0000	0.211	0	0	0
25/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,345.0000	6,364.0000	0.299	0	0	0
25/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,075.0000	1,095.0000	1.860	0	0	0
25/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	214.0000	222.0000	3.738	0	0	0
25/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	510.0000	526.0000	3.137	0	0	0
25/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,332.0000	8,350.0000	0.216	0	0	0
25/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	933.0000	952.0000	2.036	0	0	0
25/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	728.0000	726.0000	(0.275)	0	0	0
25/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	163.0000	165.0000	1.227	0	0	0
25/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	435.0000	437.0000	0.460	0	0	0
25/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	470.0000	472.0000	0.426	0	0	0
25/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	598.0000	599.0000	0.167	0	0	0
25/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	645.0000	661.0000	2.481	0	0	0
25/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	707.0000	705.0000	(0.283)	0	0	0
25/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	66.0000	66.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
25/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	161.0000	167.0000	3.727	0	0	0
25/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,150.0000	2,131.0000	(0.884)	0	0	0
25/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	29.0000	30.0000	3.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	295.0000	297.0000	0.678	0	0	0
25/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
25/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	39.0000	39.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,307.0000	4,325.0000	0.418	0	0	0
25/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	424.0000	426.0000	0.472	0	0	0
25/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,976.0000	2,958.0000	(0.605)	0	0	0
25/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,495.0000	1,482.0000	(0.870)	0	0	0
25/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	898.0000	917.0000	2.116	0	0	0
25/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,246.0000	6,265.0000	0.304	0	0	0
25/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,391.0000	2,373.0000	(0.753)	0	0	0
25/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	582.0000	583.0000	0.172	0	0	0
25/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,233.0000	8,251.0000	0.219	0	0	0
25/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,956.0000	3,938.0000	(0.455)	0	0	0
25/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	43.0000	43.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,008.0000	1,993.0000	(0.747)	0	0	0
25/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	446.0000	448.0000	0.448	0	0	0
25/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,123.0000	3,105.0000	(0.576)	0	0	0
25/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,102.0000	4,085.0000	(0.414)	0	0	0
25/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
25/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	58.0000	58.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,263.0000	1,282.0000	1.504	0	0	0
25/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,080.0000	3,099.0000	0.617	0	0	0
25/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,246.0000	2,228.0000	(0.801)	0	0	0
25/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	31.0000	31.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,157.0000	1,151.0000	(0.519)	0	0	0
25/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,282.0000	8,301.0000	0.229	0	0	0
25/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	844.0000	841.0000	(0.355)	0	0	11,630
25/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,367.0000	3,349.0000	(0.535)	0	0	0
25/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,074.0000	3,056.0000	(0.586)	0	0	0
25/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	773.0000	770.0000	(0.388)	0	0	0
25/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,343.0000	2,325.0000	(0.768)	0	0	0
25/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
25/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	34.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
25/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,097.0000	6,116.0000	0.312	0	0	0
25/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,101.0000	2,083.0000	(0.857)	0	0	0
25/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
25/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	171.0000	177.0000	3.509	0	0	0
25/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,301.0000	1,321.0000	1.537	0	0	0
25/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	68.0000	68.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,988.0000	3,007.0000	0.636	0	0	0
25/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	820.0000	817.0000	(0.366)	0	0	0
25/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,084.0000	8,103.0000	0.235	0	0	0
25/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,260.0000	1,249.0000	(0.873)	0	0	0
25/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,186.0000	1,206.0000	1.686	0	0	0
25/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
25/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	289.0000	291.0000	0.692	0	0	0
25/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,340.0000	1,360.0000	1.493	0	0	0
25/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,444.0000	6,463.0000	0.295	0	0	0
25/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	192.0000	198.0000	3.125	0	0	0
25/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
25/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,454.0000	1,442.0000	(0.825)	0	0	0
25/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,736.0000	4,754.0000	0.380	0	0	0
25/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,053.0000	4,036.0000	(0.419)	0	0	0
25/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	766.0000	784.0000	2.350	0	0	0
25/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
25/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,318.0000	3,300.0000	(0.542)	0	0	0
25/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,660.0000	1,646.0000	(0.843)	0	0	0
25/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	589.0000	605.0000	2.716	0	0	0
25/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,295.0000	6,314.0000	0.302	0	0	0
25/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
25/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	649.0000	649.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,640.0000	4,658.0000	0.388	0	0	0
25/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	536.0000	538.0000	0.373	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,927.0000	2,909.0000	(0.615)	0	0	0
25/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,928.0000	4,946.0000	0.365	0	0	0
25/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,005.0000	2,025.0000	0.998	0	0	0
25/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,689.0000	3,708.0000	0.515	0	0	0
25/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,003.0000	1,022.0000	1.894	0	0	0
25/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,875.0000	1,896.0000	1.120	0	0	0
25/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	207.0000	209.0000	0.966	0	0	0
25/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,220.0000	3,202.0000	(0.559)	0	0	0
25/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,679.0000	8,697.0000	0.207	0	0	0
25/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,759.0000	2,779.0000	0.725	0	0	0
25/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,592.0000	4,610.0000	0.392	0	0	0
25/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,594.0000	3,614.0000	0.556	0	0	0
25/08/2009	£ / R	2010/03/15	17.75	Call	Currency Future	76.0000	76.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	78.0000	78.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,624.0000	2,643.0000	0.724	0	0	0
25/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,544.0000	4,563.0000	0.418	0	0	0
25/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,497.0000	4,515.0000	0.400	0	0	0
25/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,692.0000	6,711.0000	0.284	0	0	0
25/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	128.0000	129.0000	0.781	0	0	0
25/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,547.0000	3,566.0000	0.536	0	0	0
25/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,669.0000	2,688.0000	0.712	0	0	0
25/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
25/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	202.0000	204.0000	0.990	0	0	0
25/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	80.0000	80.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	179.0000	181.0000	1.117	0	0	0
25/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
25/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,748.0000	1,768.0000	1.144	0	0	0
25/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	536.0000	552.0000	2.985	0	0	0
25/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	948.0000	944.0000	(0.422)	0	0	0
25/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
25/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	415.0000	429.0000	3.373	0	0	0
25/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,634.0000	2,616.0000	(0.683)	0	0	0

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25/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,416.0000	3,398.0000	(0.527)	0	0	0
25/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
25/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,702.0000	1,689.0000	(0.764)	0	0	0
25/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,831.0000	3,851.0000	0.522	0	0	0
25/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	119.0000	123.0000	3.361	0	0	0
25/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	67.0000	67.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	976.0000	972.0000	(0.410)	0	0	0
25/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,576.0000	1,563.0000	(0.825)	0	0	0
25/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	392.0000	406.0000	3.571	0	0	0
25/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,440.0000	2,422.0000	(0.738)	0	0	0
25/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,629.0000	8,648.0000	0.220	0	0	0
25/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	55.0000	55.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,464.0000	3,447.0000	(0.491)	0	0	0
25/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	69.0000	69.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	331.0000	334.0000	0.906	0	0	0
25/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	152.0000	157.0000	3.289	0	0	0
25/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,643.0000	6,661.0000	0.271	0	0	0
25/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,488.0000	2,470.0000	(0.723)	0	0	0
25/08/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,784.0000	3,803.0000	0.502	0	0	0
25/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,641.0000	3,661.0000	0.549	0	0	0
25/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,535.0000	1,523.0000	(0.782)	0	0	0
25/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
25/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,134.0000	8,152.0000	0.221	0	0	0
25/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
25/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,612.0000	3,594.0000	(0.498)	0	0	0
25/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,896.0000	2,915.0000	0.656	0	0	0
25/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	461.0000	476.0000	3.254	0	0	0
25/08/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,850.0000	2,870.0000	0.702	0	0	0
25/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
25/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,784.0000	4,802.0000	0.376	0	0	0
25/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	193.0000	194.0000	0.518	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,714.0000	2,733.0000	0.700	0	0	0
25/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	869.0000	866.0000	(0.345)	0	0	0
25/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	226.0000	234.0000	3.540	0	0	0
25/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	309.0000	311.0000	0.647	0	0	0
25/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
25/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
25/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,431.0000	8,449.0000	0.213	0	0	0
25/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	485.0000	501.0000	3.299	0	0	0
25/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
25/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	895.0000	891.0000	(0.447)	0	0	0
25/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,962.0000	1,982.0000	1.019	0	0	0
25/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	218.0000	219.0000	0.459	0	0	0
25/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,805.0000	2,824.0000	0.677	0	0	0
25/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	259.0000	261.0000	0.772	0	0	0
25/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	15.90	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
25/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,534.0000	2,554.0000	0.789	0	0	0
25/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	188.0000	190.0000	1.064	0	0	0
25/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
25/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,918.0000	1,939.0000	1.095	0	0	0
25/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,212.0000	4,231.0000	0.451	0	0	0
25/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	302.0000	304.0000	0.662	0	0	0
25/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	96.0000	96.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
25/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,357.0000	2,376.0000	0.806	0	0	0
25/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,688.0000	4,706.0000	0.384	0	0	0
25/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	241.0000	242.0000	0.415	0	0	0
25/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,736.0000	3,756.0000	0.535	0	0	0
25/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	273.0000	285.0000	4.396	0	0	0
25/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
25/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
25/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	566.0000	567.0000	0.177	0	0	0
25/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,147.0000	6,165.0000	0.293	0	0	0
25/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,664.0000	1,684.0000	1.202	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R 2010/03/15	9.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	16.55	Call	Currency Future	136.0000	138.0000	1.471	0	0	0
25/08/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,964.0000	1,949.0000	(0.764)	0	0	0
25/08/2009	£ / R 2010/03/15	17.55	Call	Currency Future	85.0000	85.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	19.20	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,401.0000	4,420.0000	0.432	0	0	0
25/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,225.0000	2,245.0000	0.899	0	0	0
25/08/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,453.0000	3,472.0000	0.550	0	0	0
25/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,999.0000	6,017.0000	0.300	0	0	0
25/08/2009	£ / R 2010/03/15	9.75	Call	Currency Future	3,513.0000	3,496.0000	(0.484)	0	0	0
25/08/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,985.0000	8,004.0000	0.238	0	0	0
25/08/2009	£ / R 2010/03/15	14.55	Call	Currency Future	348.0000	350.0000	0.575	0	0	0
25/08/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,906.0000	3,888.0000	(0.461)	0	0	0
25/08/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,033.0000	1,029.0000	(0.387)	0	0	0
25/08/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,710.0000	3,692.0000	(0.485)	0	0	0
25/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	12.55	Put	Currency Future	350.0000	363.0000	3.714	0	0	0
25/08/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,732.0000	2,714.0000	(0.659)	0	0	0
25/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,788.0000	1,774.0000	(0.783)	0	0	0
25/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	104.0000	108.0000	3.846	0	0	0
25/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	48.0000	48.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,537.0000	2,519.0000	(0.709)	0	0	0
25/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,618.0000	1,605.0000	(0.803)	0	0	0
25/08/2009	£ / R 2010/03/15	9.40	Call	Currency Future	3,857.0000	3,839.0000	(0.467)	0	0	0
25/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	53.0000	53.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,183.0000	8,202.0000	0.232	0	0	0
25/08/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,833.0000	1,853.0000	1.091	0	0	0
25/08/2009	£ / R 2010/03/15	19.40	Put	Currency Future	6,196.0000	6,215.0000	0.307	0	0	0
25/08/2009	£ / R 2010/03/15	12.75	Put	Currency Future	438.0000	452.0000	3.196	0	0	0
25/08/2009	£ / R 2010/03/15	11.40	Call	Currency Future	1,919.0000	1,904.0000	(0.782)	0	0	0
25/08/2009	£ / R 2010/03/15	14.75	Call	Currency Future	316.0000	318.0000	0.633	0	0	0
25/08/2009	£ / R 2010/03/15	10.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
25/08/2009	£ / R 2010/03/15	11.75	Put	Currency Future	134.0000	139.0000	3.731	0	0	0
25/08/2009	£ / R 2010/03/15	10.40	Call	Currency Future	2,878.0000	2,860.0000	(0.625)	0	0	0
25/08/2009	£ / R 2010/03/15	12.75	Call	Currency Future	921.0000	917.0000	(0.434)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
25/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	19.0000	19.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,125.0000	1,119.0000	(0.533)	0	0	0
25/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,070.0000	4,089.0000	0.467	0	0	0
25/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	291.0000	304.0000	4.467	0	0	0
25/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	235.0000	236.0000	0.426	0	0	0
25/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,259.0000	4,278.0000	0.446	0	0	0
25/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,401.0000	2,420.0000	0.791	0	0	0
25/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	93.0000	93.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,500.0000	3,519.0000	0.543	0	0	0
25/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,579.0000	2,598.0000	0.737	0	0	0
25/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	133.0000	135.0000	1.504	0	0	0
25/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	212.0000	214.0000	0.943	0	0	0
25/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,706.0000	1,726.0000	1.172	0	0	0
25/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	371.0000	384.0000	3.504	0	0	0
25/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,661.0000	3,643.0000	(0.492)	0	0	0
25/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,683.0000	2,665.0000	(0.671)	0	0	0
25/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,004.0000	1,000.0000	(0.398)	0	0	0
25/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	111.0000	116.0000	4.505	0	0	0
25/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,745.0000	1,731.0000	(0.802)	0	0	0
25/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	339.0000	342.0000	0.885	0	0	0
25/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	83.0000	83.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,562.0000	3,545.0000	(0.477)	0	0	0
25/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,449.0000	4,467.0000	0.405	0	0	0
25/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,586.0000	2,567.0000	(0.735)	0	0	0
25/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,623.0000	1,643.0000	1.232	0	0	0
25/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	356.0000	358.0000	0.562	0	0	0
25/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	330.0000	343.0000	3.939	0	0	0
25/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,063.0000	1,058.0000	(0.470)	0	0	0
25/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	223.0000	224.0000	0.448	0	0	0
25/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	139.0000	141.0000	1.439	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,490.0000	2,509.0000	0.763	0	0	0
25/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	88.0000	88.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,406.0000	3,425.0000	0.558	0	0	0
25/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	98.0000	102.0000	4.082	0	0	0
25/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,831.0000	1,817.0000	(0.765)	0	0	0
25/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	47.0000	-	0	0	0
25/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,781.0000	2,762.0000	(0.683)	0	0	0
25/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
25/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,759.0000	3,741.0000	(0.479)	0	0	0
25/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,354.0000	4,372.0000	0.413	0	0	0
25/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	52.0000	52.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14			Currency Future	13.4316	13.4151	(0.123)	0.0000	0.0000	0
25/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,620.0000	1,639.0000	1.173	0	0	0
25/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,839.0000	2,857.0000	0.634	0	0	0
25/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,050.0000	8,067.0000	0.211	0	0	0
25/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,281.0000	1,299.0000	1.405	0	0	0
25/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	159.0000	160.0000	0.629	0	0	0
25/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	55.0000	55.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	662.0000	664.0000	0.302	0	0	0
25/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,450.0000	2,468.0000	0.735	0	0	0
25/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,677.0000	4,695.0000	0.385	0	0	0
25/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,354.0000	1,372.0000	1.329	0	0	0
25/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,688.0000	6,705.0000	0.254	0	0	0
25/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	552.0000	554.0000	0.362	0	0	0
25/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	321.0000	322.0000	0.312	0	0	0
25/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,286.0000	3,270.0000	(0.487)	0	0	0
25/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,317.0000	1,336.0000	1.443	0	0	0
25/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	382.0000	383.0000	0.262	0	0	0
25/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	875.0000	875.0000	-	0	0	12,265
25/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	74.0000	74.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,003.0000	1,020.0000	1.695	0	0	0
25/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	385.0000	398.0000	3.377	0	0	0
25/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,543.0000	8,559.0000	0.187	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,337.0000	2,322.0000	(0.642)	0	0	0
25/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	784.0000	786.0000	0.255	0	0	0
25/08/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,642.0000	8,658.0000	0.185	0	0	0
25/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,066.0000	2,055.0000	(0.532)	0	0	0
25/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,074.0000	1,072.0000	(0.186)	0	0	0
25/08/2009	£ / R	2010/06/14	11.20	Put	Currency Future	106.0000	107.0000	0.943	0	0	0
25/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	134.0000	140.0000	4.478	0	0	0
25/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	586.0000	588.0000	0.341	0	0	0
25/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,839.0000	8,856.0000	0.192	0	0	0
25/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,570.0000	2,555.0000	(0.584)	0	0	0
25/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,970.0000	3,954.0000	(0.403)	0	0	0
25/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	844.0000	860.0000	1.896	0	0	0
25/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
25/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,790.0000	8,806.0000	0.182	0	0	0
25/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,317.0000	1,313.0000	(0.304)	0	0	0
25/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,705.0000	1,696.0000	(0.528)	0	0	0
25/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	690.0000	692.0000	0.290	0	0	0
25/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	649.0000	651.0000	0.308	0	0	0
25/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,996.0000	2,980.0000	(0.534)	0	0	0
25/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,139.0000	1,157.0000	1.580	0	0	0
25/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	592.0000	607.0000	2.534	0	0	0
25/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,209.0000	1,227.0000	1.489	0	0	0
25/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,592.0000	6,609.0000	0.258	0	0	0
25/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
25/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	970.0000	987.0000	1.753	0	0	0
25/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	64.0000	65.0000	1.563	0	0	0
25/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	448.0000	451.0000	0.670	0	0	0
25/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	82.0000	82.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,383.0000	3,367.0000	(0.473)	0	0	0
25/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,003.0000	1,002.0000	(0.100)	0	0	0
25/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
25/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	321.0000	322.0000	0.312	0	0	0
25/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
25/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,067.0000	2,086.0000	0.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	52.0000	52.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	635.0000	637.0000	0.315	0	0	0
25/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	802.0000	803.0000	0.125	0	0	0
25/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,305.0000	6,321.0000	0.254	0	0	0
25/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	64.0000	64.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	406.0000	419.0000	3.202	0	0	0
25/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,400.0000	6,417.0000	0.266	0	0	0
25/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,842.0000	4,826.0000	(0.330)	0	0	0
25/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	190.0000	197.0000	3.684	0	0	0
25/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,578.0000	2,596.0000	0.698	0	0	0
25/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,330.0000	3,349.0000	0.571	0	0	0
25/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	623.0000	625.0000	0.321	0	0	0
25/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,520.0000	1,512.0000	(0.526)	0	0	0
25/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	309.0000	311.0000	0.647	0	0	0
25/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,776.0000	5,793.0000	0.294	0	0	0
25/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	210.0000	211.0000	0.476	0	0	0
25/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,617.0000	2,602.0000	(0.573)	0	0	0
25/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,391.0000	1,410.0000	1.366	0	0	0
25/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,833.0000	6,849.0000	0.234	0	0	0
25/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
25/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,822.0000	1,812.0000	(0.549)	0	0	0
25/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	70.0000	70.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,928.0000	3,946.0000	0.458	0	0	0
25/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
25/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	288.0000	297.0000	3.125	0	0	0
25/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,835.0000	3,853.0000	0.469	0	0	0
25/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,220.0000	7,236.0000	0.222	0	0	0
25/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,676.0000	3,660.0000	(0.435)	0	0	0
25/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
25/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,380.0000	1,373.0000	(0.507)	0	0	0
25/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	187.0000	188.0000	0.535	0	0	12,265
25/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	727.0000	742.0000	2.063	0	0	0
25/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,927.0000	2,945.0000	0.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,114.0000	6,131.0000	0.278	0	0	0
25/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
25/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
25/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	676.0000	678.0000	0.296	0	0	0
25/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	705.0000	707.0000	0.284	0	0	0
25/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	349.0000	358.0000	2.579	0	0	0
25/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	720.0000	722.0000	0.278	0	0	0
25/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	958.0000	958.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	153.0000	154.0000	0.654	0	0	0
25/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	365.0000	378.0000	3.562	0	0	0
25/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,348.0000	4,366.0000	0.414	0	0	0
25/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	340.0000	341.0000	0.294	0	0	0
25/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	360.0000	361.0000	0.278	0	0	0
25/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	396.0000	398.0000	0.505	0	0	0
25/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,247.0000	8,264.0000	0.206	0	0	0
25/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,255.0000	4,273.0000	0.423	0	0	0
25/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,287.0000	1,284.0000	(0.233)	0	0	0
25/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	96.0000	96.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	180.0000	181.0000	0.556	0	0	0
25/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,708.0000	2,726.0000	0.665	0	0	0
25/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,174.0000	1,192.0000	1.533	0	0	0
25/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,900.0000	2,885.0000	(0.517)	0	0	0
25/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	449.0000	463.0000	3.118	0	0	0
25/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
25/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,839.0000	2,857.0000	0.634	0	0	0
25/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	671.0000	687.0000	2.385	0	0	0
25/08/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,230.0000	1,228.0000	(0.163)	0	0	0
25/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,364.0000	2,383.0000	0.804	0	0	0
25/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,853.0000	2,837.0000	(0.561)	0	0	0
25/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	151.0000	157.0000	3.974	0	0	0
25/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	303.0000	305.0000	0.660	0	0	0
25/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	45.0000	45.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,245.0000	1,263.0000	1.446	0	0	0
25/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
25/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,067.0000	4,052.0000	(0.369)	0	0	0
25/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	86.0000	87.0000	1.163	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,504.0000	1,523.0000	1.263	0	0	0
25/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,972.0000	2,990.0000	0.606	0	0	0
25/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	79.0000	81.0000	2.532	0	0	0
25/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,534.0000	5,518.0000	(0.289)	0	0	0
25/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
25/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,210.0000	6,226.0000	0.258	0	0	0
25/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,104.0000	1,122.0000	1.630	0	0	0
25/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,448.0000	6,465.0000	0.264	0	0	0
25/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	333.0000	335.0000	0.601	0	0	0
25/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,286.0000	5,270.0000	(0.303)	0	0	0
25/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	160.0000	166.0000	3.750	0	0	0
25/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,921.0000	3,905.0000	(0.408)	0	0	0
25/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,346.0000	8,362.0000	0.192	0	0	0
25/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,711.0000	2,696.0000	(0.553)	0	0	0
25/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	768.0000	769.0000	0.130	0	0	0
25/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	66.0000	66.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
25/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	224.0000	231.0000	3.125	0	0	0
25/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,948.0000	2,932.0000	(0.543)	0	0	0
25/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,983.0000	1,972.0000	(0.555)	0	0	0
25/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	80.0000	80.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,942.0000	1,932.0000	(0.515)	0	0	0
25/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
25/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,395.0000	8,411.0000	0.191	0	0	0
25/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,036.0000	1,054.0000	1.737	0	0	0
25/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,751.0000	2,770.0000	0.691	0	0	0
25/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
25/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
25/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,295.0000	5,313.0000	0.340	0	0	0
25/08/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,536.0000	4,553.0000	0.375	0	0	0
25/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	164.0000	166.0000	1.220	0	0	0
25/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	353.0000	354.0000	0.283	0	0	0
25/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,384.0000	2,369.0000	(0.629)	0	0	0
25/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,772.0000	4,789.0000	0.356	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	367.0000	368.0000	0.272	0	0	0
25/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	736.0000	737.0000	0.136	0	0	0
25/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,583.0000	4,600.0000	0.371	0	0	0
25/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,823.0000	3,807.0000	(0.419)	0	0	0
25/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,024.0000	2,013.0000	(0.543)	0	0	0
25/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	78.0000	78.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,784.0000	6,801.0000	0.251	0	0	0
25/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
25/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,108.0000	2,097.0000	(0.522)	0	0	0
25/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,343.0000	5,361.0000	0.337	0	0	0
25/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,696.0000	3,715.0000	0.514	0	0	0
25/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	150.0000	152.0000	1.333	0	0	0
25/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	68.0000	68.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,347.0000	1,343.0000	(0.297)	0	0	0
25/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,444.0000	8,461.0000	0.201	0	0	0
25/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,978.0000	6,994.0000	0.229	0	0	0
25/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	136.0000	137.0000	0.735	0	0	0
25/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,819.0000	4,836.0000	0.353	0	0	0
25/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	261.0000	269.0000	3.065	0	0	0
25/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
25/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,070.0000	1,088.0000	1.682	0	0	0
25/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,496.0000	6,513.0000	0.262	0	0	0
25/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,621.0000	2,639.0000	0.687	0	0	0
25/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	262.0000	264.0000	0.763	0	0	0
25/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	598.0000	600.0000	0.334	0	0	0
25/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,238.0000	3,221.0000	(0.525)	0	0	0
25/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,148.0000	8,165.0000	0.209	0	0	0
25/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,535.0000	2,553.0000	0.710	0	0	0
25/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
25/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	752.0000	753.0000	0.133	0	0	0
25/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,442.0000	4,460.0000	0.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,938.0000	8,955.0000	0.190	0	0	0
25/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,544.0000	6,561.0000	0.260	0	0	0
25/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,466.0000	1,485.0000	1.296	0	0	0
25/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	253.0000	255.0000	0.791	0	0	0
25/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,302.0000	4,319.0000	0.395	0	0	0
25/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	76.0000	76.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,291.0000	2,276.0000	(0.655)	0	0	0
25/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,174.0000	1,192.0000	1.533	0	0	0
25/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,043.0000	3,028.0000	(0.493)	0	0	0
25/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	874.0000	891.0000	1.945	0	0	0
25/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,104.0000	5,122.0000	0.353	0	0	0
25/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,881.0000	6,897.0000	0.233	0	0	0
25/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	131.0000	132.0000	0.763	0	0	0
25/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	895.0000	895.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	837.0000	838.0000	0.119	0	0	0
25/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,421.0000	3,439.0000	0.526	0	0	0
25/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	610.0000	612.0000	0.328	0	0	0
25/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	118.0000	119.0000	0.847	0	0	0
25/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
25/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
25/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,199.0000	5,217.0000	0.346	0	0	0
25/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	531.0000	533.0000	0.377	0	0	0
25/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	91.0000	91.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	705.0000	707.0000	0.284	0	0	0
25/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,019.0000	4,003.0000	(0.398)	0	0	0
25/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,428.0000	1,447.0000	1.331	0	0	0
25/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	501.0000	504.0000	0.599	0	0	0
25/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	72.0000	72.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	303.0000	311.0000	2.640	0	0	0
25/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	618.0000	633.0000	2.427	0	0	0
25/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	768.0000	769.0000	0.130	0	0	0
25/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	38.0000	38.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,189.0000	3,173.0000	(0.502)	0	0	0
25/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,627.0000	3,611.0000	(0.441)	0	0	0
25/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,484.0000	1,477.0000	(0.472)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
25/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,036.0000	1,054.0000	1.737	0	0	0
25/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	127.0000	128.0000	0.787	0	0	0
25/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	183.0000	185.0000	1.093	0	0	0
25/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	206.0000	208.0000	0.971	0	0	0
25/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	196.0000	198.0000	1.020	0	0	0
25/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	109.0000	111.0000	1.835	0	0	0
25/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,176.0000	1,174.0000	(0.170)	0	0	0
25/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	236.0000	243.0000	2.966	0	0	0
25/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	906.0000	923.0000	1.876	0	0	0
25/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	98.0000	100.0000	2.041	0	0	0
25/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,820.0000	1,838.0000	0.989	0	0	0
25/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	174.0000	175.0000	0.575	0	0	0
25/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,061.0000	3,079.0000	0.588	0	0	0
25/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	916.0000	915.0000	(0.109)	0	0	0
25/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,736.0000	6,753.0000	0.252	0	0	0
25/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
25/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,901.0000	1,891.0000	(0.526)	0	0	0
25/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,593.0000	1,584.0000	(0.565)	0	0	0
25/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	856.0000	856.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	240.0000	242.0000	0.833	0	0	0
25/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	145.0000	146.0000	0.690	0	0	0
25/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,115.0000	4,133.0000	0.437	0	0	0
25/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	287.0000	288.0000	0.348	0	0	0
25/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,699.0000	1,718.0000	1.118	0	0	0
25/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,665.0000	2,683.0000	0.675	0	0	0
25/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,914.0000	4,931.0000	0.346	0	0	0
25/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,321.0000	2,340.0000	0.819	0	0	0
25/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,236.0000	2,255.0000	0.850	0	0	0
25/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	84.0000	84.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	292.0000	294.0000	0.685	0	0	0
25/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,195.0000	3,213.0000	0.563	0	0	0
25/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,861.0000	1,851.0000	(0.537)	0	0	0
25/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,806.0000	2,790.0000	(0.570)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,493.0000	8,510.0000	0.200	0	0	0
25/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,430.0000	2,415.0000	(0.617)	0	0	0
25/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,001.0000	8,017.0000	0.200	0	0	0
25/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,556.0000	1,548.0000	(0.514)	0	0	0
25/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	277.0000	278.0000	0.361	0	0	0
25/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	494.0000	508.0000	2.834	0	0	0
25/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,049.0000	1,048.0000	(0.095)	0	0	0
25/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,209.0000	1,227.0000	1.489	0	0	0
25/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,140.0000	3,124.0000	(0.510)	0	0	0
25/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,245.0000	2,230.0000	(0.668)	0	0	0
25/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,353.0000	6,369.0000	0.252	0	0	0
25/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	177.0000	178.0000	0.565	0	0	0
25/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,193.0000	2,212.0000	0.866	0	0	0
25/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	518.0000	532.0000	2.703	0	0	0
25/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	180.0000	186.0000	3.333	0	0	0
25/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
25/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	755.0000	771.0000	2.119	0	0	0
25/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	938.0000	955.0000	1.812	0	0	0
25/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,489.0000	4,507.0000	0.401	0	0	0
25/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,296.0000	8,313.0000	0.205	0	0	0
25/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,975.0000	3,993.0000	0.453	0	0	0
25/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,056.0000	5,074.0000	0.356	0	0	0
25/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	417.0000	420.0000	0.719	0	0	0
25/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,203.0000	1,200.0000	(0.249)	0	0	0
25/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	814.0000	830.0000	1.966	0	0	0
25/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	937.0000	936.0000	(0.107)	0	0	0
25/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	819.0000	820.0000	0.122	0	0	0
25/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	170.0000	172.0000	1.176	0	0	0
25/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	113.0000	115.0000	1.770	0	0	0
25/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	53.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	471.0000	485.0000	2.972	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,449.0000	1,442.0000	(0.483)	0	0	0
25/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,691.0000	8,708.0000	0.196	0	0	0
25/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	346.0000	348.0000	0.578	0	0	0
25/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,335.0000	3,319.0000	(0.480)	0	0	0
25/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
25/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
25/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,395.0000	4,413.0000	0.410	0	0	0
25/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,782.0000	1,773.0000	(0.505)	0	0	0
25/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	318.0000	327.0000	2.830	0	0	0
25/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,558.0000	3,577.0000	0.534	0	0	0
25/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,105.0000	3,123.0000	0.580	0	0	0
25/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,929.0000	6,946.0000	0.245	0	0	0
25/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	274.0000	283.0000	3.285	0	0	0
25/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	201.0000	208.0000	3.483	0	0	0
25/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	403.0000	405.0000	0.496	0	0	0
25/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
25/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,021.0000	4,039.0000	0.448	0	0	0
25/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,889.0000	8,905.0000	0.180	0	0	0
25/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	699.0000	714.0000	2.146	0	0	0
25/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	425.0000	427.0000	0.471	0	0	0
25/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,149.0000	1,147.0000	(0.174)	0	0	0
25/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,199.0000	2,184.0000	(0.682)	0	0	0
25/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
25/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	980.0000	979.0000	(0.102)	0	0	0
25/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,774.0000	3,758.0000	(0.424)	0	0	0
25/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	542.0000	557.0000	2.768	0	0	0
25/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	425.0000	427.0000	0.471	0	0	0
25/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,467.0000	3,485.0000	0.519	0	0	0
25/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,664.0000	2,649.0000	(0.563)	0	0	0
25/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,414.0000	1,407.0000	(0.495)	0	0	0
25/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	471.0000	485.0000	2.972	0	0	0
25/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
25/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,806.0000	2,790.0000	(0.570)	0	0	0
25/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	298.0000	299.0000	0.336	0	0	0
25/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	333.0000	342.0000	2.703	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,523.0000	2,508.0000	(0.595)	0	0	0
25/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,203.0000	1,200.0000	(0.249)	0	0	0
25/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,016.0000	3,034.0000	0.597	0	0	0
25/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,068.0000	4,086.0000	0.442	0	0	0
25/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,667.0000	1,658.0000	(0.540)	0	0	0
25/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
25/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,592.0000	8,609.0000	0.198	0	0	0
25/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,124.0000	1,122.0000	(0.178)	0	0	0
25/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
25/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
25/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	43.0000	43.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,640.0000	6,657.0000	0.256	0	0	0
25/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,009.0000	5,026.0000	0.339	0	0	0
25/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,481.0000	3,465.0000	(0.460)	0	0	0
25/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	143.0000	144.0000	0.699	0	0	0
25/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,901.0000	1,891.0000	(0.526)	0	0	0
25/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	200.0000	201.0000	0.500	0	0	0
25/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,193.0000	2,212.0000	0.866	0	0	0
25/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,961.0000	4,979.0000	0.363	0	0	0
25/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
25/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	148.0000	149.0000	0.676	0	0	0
25/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,150.0000	3,168.0000	0.571	0	0	0
25/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,866.0000	4,884.0000	0.370	0	0	0
25/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
25/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,758.0000	2,743.0000	(0.544)	0	0	0
25/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,258.0000	1,256.0000	(0.159)	0	0	0
25/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,278.0000	2,297.0000	0.834	0	0	0
25/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,114.0000	4,099.0000	(0.365)	0	0	0
25/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,789.0000	3,807.0000	0.475	0	0	0
25/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	427.0000	440.0000	3.044	0	0	0
25/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	410.0000	412.0000	0.488	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,162.0000	4,180.0000	0.432	0	0	0
25/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
25/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	89.0000	89.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	784.0000	800.0000	2.041	0	0	0
25/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,240.0000	3,258.0000	0.556	0	0	0
25/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,795.0000	2,813.0000	0.644	0	0	0
25/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	220.0000	222.0000	0.909	0	0	0
25/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,257.0000	6,274.0000	0.272	0	0	0
25/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	282.0000	283.0000	0.355	0	0	0
25/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,092.0000	3,076.0000	(0.517)	0	0	0
25/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	327.0000	328.0000	0.306	0	0	0
25/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,724.0000	4,742.0000	0.381	0	0	0
25/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,198.0000	8,214.0000	0.195	0	0	0
25/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	60.0000	60.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,630.0000	4,648.0000	0.389	0	0	0
25/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,883.0000	2,901.0000	0.624	0	0	0
25/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,740.0000	8,757.0000	0.195	0	0	0
25/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
25/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,153.0000	2,139.0000	(0.650)	0	0	0
25/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
25/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,025.0000	2,044.0000	0.938	0	0	0
25/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,066.0000	6,084.0000	0.297	0	0	0
25/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	122.0000	124.0000	1.639	0	0	0
25/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	315.0000	316.0000	0.317	0	0	0
25/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	574.0000	577.0000	0.523	0	0	0
25/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	193.0000	195.0000	1.036	0	0	0
25/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	456.0000	459.0000	0.658	0	0	0
25/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	272.0000	273.0000	0.368	0	0	0
25/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,725.0000	3,709.0000	(0.430)	0	0	0
25/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,872.0000	3,856.0000	(0.413)	0	0	0
25/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	690.0000	692.0000	0.290	0	0	0
25/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
25/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,543.0000	1,561.0000	1.167	0	0	0
25/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,152.0000	5,169.0000	0.330	0	0	0
25/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
25/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	374.0000	376.0000	0.535	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
25/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,493.0000	2,511.0000	0.722	0	0	0
25/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
25/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,630.0000	1,621.0000	(0.552)	0	0	0
25/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	248.0000	256.0000	3.226	0	0	0
25/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,026.0000	1,025.0000	(0.097)	0	0	0
25/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	644.0000	660.0000	2.484	0	0	0
25/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,477.0000	2,461.0000	(0.646)	0	0	0
25/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,432.0000	3,416.0000	(0.466)	0	0	0
25/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	257.0000	259.0000	0.778	0	0	0
25/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,209.0000	4,226.0000	0.404	0	0	0
25/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
25/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,376.0000	3,394.0000	0.533	0	0	0
25/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,247.0000	5,265.0000	0.343	0	0	0
25/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
25/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	267.0000	268.0000	0.375	0	0	0
25/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,744.0000	1,734.0000	(0.573)	0	0	0
25/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	47.0000	47.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,579.0000	3,562.0000	(0.475)	0	0	0
25/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	212.0000	219.0000	3.302	0	0	0
25/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,098.0000	1,097.0000	(0.091)	0	0	0
25/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	567.0000	582.0000	2.646	0	0	0
25/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,285.0000	3,303.0000	0.548	0	0	0
25/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,570.0000	2,555.0000	(0.584)	0	0	0
25/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	48.0000	48.0000	-	0	0	0
25/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,530.0000	3,513.0000	(0.482)	0	0	0
25/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
25/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,705.0000	1,696.0000	(0.528)	0	0	0
25/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,074.0000	1,072.0000	(0.186)	0	0	0
25/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,408.0000	2,426.0000	0.748	0	0	0
25/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	224.0000	231.0000	3.125	0	0	0
25/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	389.0000	391.0000	0.514	0	0	0
25/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	592.0000	607.0000	2.534	0	0	0
25/08/2009	€ / R	2009/09/14			Currency Future	11.1820	11.1968	0.132	11.2500	7.8300	21,135
25/08/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,468.0000	6,453.0000	(0.232)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,825.0000	1,810.0000	(0.822)	0	0	0
25/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	281.0000	268.0000	(4.626)	0	0	0
25/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,222.0000	2,207.0000	(0.675)	0	0	0
25/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,982.0000	3,997.0000	0.377	0	0	0
25/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	281.0000	268.0000	(4.626)	0	0	0
25/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
25/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,920.0000	2,905.0000	(0.514)	0	0	0
25/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,868.0000	7,853.0000	(0.191)	0	0	0
25/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,372.0000	2,357.0000	(0.632)	0	0	0
25/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
25/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	989.0000	974.0000	(1.517)	0	0	0
25/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,429.0000	1,414.0000	(1.050)	0	0	0
25/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,419.0000	4,404.0000	(0.339)	0	0	0
25/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,018.0000	8,003.0000	(0.187)	0	0	0
25/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,984.0000	1,998.0000	0.706	0	0	0
25/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,070.0000	3,055.0000	(0.489)	0	0	0
25/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	705.0000	690.0000	(2.128)	0	0	0
25/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	481.0000	467.0000	(2.911)	0	0	0
25/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,571.0000	2,556.0000	(0.583)	0	0	0
25/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,368.0000	6,353.0000	(0.236)	0	0	0
25/08/2009	€ / 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
25/08/2009	€ / R	2009/09/14	15.65	Put	Currency Future	4,469.0000	4,454.0000	(0.336)	0	0	0
25/08/2009	€ / R	2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	11.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.70	Call	Currency Future	533.0000	543.0000	1.876	0	0	0
25/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.50	Call	Currency Future	12.0000	12.0000	-	0	0	100
25/08/2009	€ / R	2009/09/14	13.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	15.20	Put	Currency Future	4,019.0000	4,004.0000	(0.373)	0	0	0
25/08/2009	€ / R	2009/09/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	19.40	Put	Currency Future	8,218.0000	8,203.0000	(0.183)	0	0	0
25/08/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,970.0000	2,955.0000	(0.505)	0	0	0
25/08/2009	€ / R	2009/09/14	10.70	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
25/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,379.0000	1,364.0000	(1.088)	0	0	0
25/08/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,820.0000	2,806.0000	(0.496)	0	0	0
25/08/2009	€ / R	2009/09/14	8.60	Call	Currency Future	2,582.0000	2,597.0000	0.581	0	0	0
25/08/2009	€ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,082.0000	5,097.0000	0.295	0	0	0
25/08/2009	€ / R	2009/09/14	8.20	Call	Currency Future	2,982.0000	2,997.0000	0.503	0	0	0
25/08/2009	€ / R	2009/09/14	14.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.20	Put	Currency Future	1,038.0000	1,022.0000	(1.541)	0	0	0
25/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,626.0000	1,611.0000	(0.923)	0	0	0
25/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	357.0000	343.0000	(3.922)	0	0	0
25/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.60	Call	Currency Future	1,586.0000	1,600.0000	0.883	0	0	0
25/08/2009	€ / R	2009/09/14	17.20	Put	Currency Future	6,018.0000	6,003.0000	(0.249)	0	0	0
25/08/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,870.0000	2,855.0000	(0.523)	0	0	0
25/08/2009	€ / R	2009/09/14	11.80	Call	Currency Future	41.0000	41.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
25/08/2009	€ / R	2009/09/14	14.00	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
25/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,868.0000	5,853.0000	(0.256)	0	0	0
25/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	659.0000	644.0000	(2.276)	0	0	0
25/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,368.0000	8,353.0000	(0.179)	0	0	0
25/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,582.0000	3,597.0000	0.419	0	0	0
25/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,471.0000	2,456.0000	(0.607)	0	0	0
25/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,918.0000	6,903.0000	(0.217)	0	0	0
25/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	997.0000	1,010.0000	1.304	0	0	0
25/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,183.0000	1,168.0000	(1.268)	0	0	0
25/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,721.0000	2,706.0000	(0.551)	0	0	0
25/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,782.0000	3,797.0000	0.397	0	0	0
25/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	490.0000	500.0000	2.041	0	0	0
25/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,372.0000	2,357.0000	(0.632)	0	0	0
25/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	57.0000	57.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,874.0000	1,859.0000	(0.800)	0	0	0
25/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,218.0000	6,203.0000	(0.241)	0	0	0
25/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,272.0000	2,257.0000	(0.660)	0	0	0
25/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,330.0000	1,315.0000	(1.128)	0	0	0
25/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,919.0000	3,904.0000	(0.383)	0	0	0
25/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,874.0000	1,859.0000	(0.800)	0	0	0
25/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,782.0000	2,797.0000	0.539	0	0	0
25/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,974.0000	1,959.0000	(0.760)	0	0	0
25/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,123.0000	2,108.0000	(0.707)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,468.0000	8,453.0000	(0.177)	0	0	0
25/08/2009	€ / R	2009/09/14	10.40	Call	Currency Future	807.0000	819.0000	1.487	0	0	0
25/08/2009	€ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.65	Call	Currency Future	577.0000	588.0000	1.906	0	0	0
25/08/2009	€ / R	2009/09/14	10.40	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
25/08/2009	€ / R	2009/09/14	11.75	Put	Currency Future	614.0000	599.0000	(2.443)	0	0	0
25/08/2009	€ / R	2009/09/14	15.45	Put	Currency Future	4,269.0000	4,254.0000	(0.351)	0	0	0
25/08/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,770.0000	2,756.0000	(0.505)	0	0	0
25/08/2009	€ / R	2009/09/14	11.90	Put	Currency Future	752.0000	737.0000	(1.995)	0	0	0
25/08/2009	€ / R	2009/09/14	17.60	Put	Currency Future	6,418.0000	6,403.0000	(0.234)	0	0	0
25/08/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	941.0000	926.0000	(1.594)	0	0	0
25/08/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,974.0000	1,959.0000	(0.760)	0	0	0
25/08/2009	€ / R	2009/09/14	17.45	Put	Currency Future	6,268.0000	6,253.0000	(0.239)	0	0	0
25/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,418.0000	5,403.0000	(0.277)	0	0	0
25/08/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,577.0000	1,562.0000	(0.951)	0	0	0
25/08/2009	€ / R	2009/09/14	10.20	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,478.0000	1,463.0000	(1.015)	0	0	0
25/08/2009	€ / R	2009/09/14	11.70	Put	Currency Future	569.0000	554.0000	(2.636)	0	0	0
25/08/2009	€ / R	2009/09/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.60	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
25/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.85	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
25/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	525.0000	510.0000	(2.857)	0	0	0
25/08/2009	€ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,123.0000	2,108.0000	(0.707)	0	0	0
25/08/2009	€ / R	2009/09/14	19.60	Put	Currency Future	8,418.0000	8,403.0000	(0.178)	0	0	0
25/08/2009	€ / R	2009/09/14	10.60	Call	Currency Future	622.0000	633.0000	1.768	0	0	0
25/08/2009	€ / R	2009/09/14	13.65	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
25/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	752.0000	737.0000	(1.995)	0	0	0
25/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	448.0000	457.0000	2.009	0	0	0
25/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,735.0000	1,749.0000	0.807	0	0	0
25/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,132.0000	4,147.0000	0.363	0	0	0
25/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	705.0000	690.0000	(2.128)	0	0	0
25/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
25/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	407.0000	415.0000	1.966	0	0	0
25/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,732.0000	2,747.0000	0.549	0	0	0
25/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,143.0000	1,156.0000	1.137	0	0	0
25/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,732.0000	3,747.0000	0.402	0	0	0
25/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
25/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,869.0000	3,854.0000	(0.388)	0	0	0
25/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,268.0000	8,253.0000	(0.181)	0	0	0
25/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,133.0000	2,147.0000	0.656	0	0	0
25/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,482.0000	3,497.0000	0.431	0	0	0
25/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,132.0000	3,147.0000	0.479	0	0	0
25/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,083.0000	2,098.0000	0.720	0	0	0
25/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,183.0000	1,168.0000	(1.268)	0	0	0
25/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.05	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
25/08/2009	€ / R	2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,471.0000	2,456.0000	(0.607)	0	0	0
25/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,676.0000	1,661.0000	(0.895)	0	0	0
25/08/2009	€ / R	2009/09/14	10.15	Call	Currency Future	1,045.0000	1,059.0000	1.340	0	0	0
25/08/2009	€ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	19.25	Put	Currency Future	8,068.0000	8,053.0000	(0.186)	0	0	0
25/08/2009	€ / R	2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
25/08/2009	€ / R	2009/09/14	7.65	Call	Currency Future	3,532.0000	3,547.0000	0.425	0	0	0
25/08/2009	€ / R	2009/09/14	7.25	Call	Currency Future	3,932.0000	3,947.0000	0.381	0	0	0
25/08/2009	€ / R	2009/09/14	13.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.65	Call	Currency Future	2,532.0000	2,547.0000	0.592	0	0	0
25/08/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	989.0000	974.0000	(1.517)	0	0	0
25/08/2009	€ / R	2009/09/14	13.20	Put	Currency Future	2,023.0000	2,009.0000	(0.692)	0	0	0
25/08/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,482.0000	2,497.0000	0.604	0	0	0
25/08/2009	€ / R	2009/09/14	10.25	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,322.0000	2,307.0000	(0.646)	0	0	0
25/08/2009	€ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,685.0000	1,699.0000	0.831	0	0	0
25/08/2009	€ / R	2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	15.25	Put	Currency Future	4,069.0000	4,054.0000	(0.369)	0	0	0
25/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	525.0000	510.0000	(2.857)	0	0	0
25/08/2009	€ / R	2009/09/14	10.55	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
25/08/2009	€ / R	2009/09/14	9.15	Call	Currency Future	2,033.0000	2,048.0000	0.738	0	0	0
25/08/2009	€ / R	2009/09/14	17.25	Put	Currency Future	6,068.0000	6,053.0000	(0.247)	0	0	0
25/08/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,232.0000	2,247.0000	0.672	0	0	0
25/08/2009	€ / R	2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.70	Put	Currency Future	6,518.0000	6,503.0000	(0.230)	0	0	0
25/08/2009	€ / R	2009/09/14	10.25	Call	Currency Future	949.0000	962.0000	1.370	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
25/08/2009	€ / R	2009/09/14	11.65	Call	Currency Future	57.0000	57.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,682.0000	2,697.0000	0.559	0	0	0
25/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.80	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
25/08/2009	€ / R	2009/09/14	13.40	Put	Currency Future	2,222.0000	2,207.0000	(0.675)	0	0	0
25/08/2009	€ / R	2009/09/14	9.65	Call	Currency Future	1,536.0000	1,550.0000	0.911	0	0	0
25/08/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.55	Call	Currency Future	667.0000	679.0000	1.799	0	0	0
25/08/2009	€ / R	2009/09/14	11.30	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
25/08/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.15	Call	Currency Future	3,032.0000	3,047.0000	0.495	0	0	0
25/08/2009	€ / R	2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	11.20	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
25/08/2009	€ / R	2009/09/14	5.95	Call	Currency Future	5,232.0000	5,247.0000	0.287	0	0	0
25/08/2009	€ / R	2009/09/14	19.70	Put	Currency Future	8,518.0000	8,503.0000	(0.176)	0	0	0
25/08/2009	€ / R	2009/09/14	8.25	Call	Currency Future	2,932.0000	2,947.0000	0.512	0	0	0
25/08/2009	€ / R	2009/09/14	11.95	Put	Currency Future	799.0000	784.0000	(1.877)	0	0	0
25/08/2009	€ / R	2009/09/14	9.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	€ / R	2009/09/14	11.20	Put	Currency Future	179.0000	168.0000	(6.145)	0	0	0
25/08/2009	€ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	€ / R	2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	11.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/08/2009	€ / R	2009/09/14	7.55	Call	Currency Future	3,632.0000	3,647.0000	0.413	0	0	0
25/08/2009	€ / R	2009/09/14	11.30	Put	Currency Future	245.0000	232.0000	(5.306)	0	0	0
25/08/2009	€ / R	2009/09/14	10.45	Call	Currency Future	760.0000	772.0000	1.579	0	0	0
25/08/2009	€ / R	2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.25	Call	Currency Future	1,934.0000	1,948.0000	0.724	0	0	0
25/08/2009	€ / R	2009/09/14	9.55	Call	Currency Future	1,635.0000	1,650.0000	0.917	0	0	0
25/08/2009	€ / R	2009/09/14	10.45	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
25/08/2009	€ / R	2009/09/14	7.15	Call	Currency Future	4,032.0000	4,047.0000	0.372	0	0	0
25/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,924.0000	1,909.0000	(0.780)	0	0	0
25/08/2009	€ / R	2009/09/14	9.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,768.0000	6,753.0000	(0.222)	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
25/08/2009	€ / R	2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,621.0000	2,606.0000	(0.572)	0	0	0
25/08/2009	€ / R	2009/09/14	12.00	Put	Currency Future	846.0000	831.0000	(1.773)	0	0	0
25/08/2009	€ / R	2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	16.45	Put	Currency Future	5,268.0000	5,253.0000	(0.285)	0	0	0
25/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.55	Call	Currency Future	2,632.0000	2,647.0000	0.570	0	0	0
25/08/2009	€ / R	2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,669.0000	3,654.0000	(0.409)	0	0	0
25/08/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,429.0000	1,414.0000	(1.050)	0	0	0
25/08/2009	€ / R	2009/09/14	11.60	Put	Currency Future	481.0000	467.0000	(2.911)	0	0	0
25/08/2009	€ / R	2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,769.0000	3,754.0000	(0.398)	0	0	0
25/08/2009	€ / R	2009/09/14	14.20	Put	Currency Future	3,020.0000	3,005.0000	(0.497)	0	0	0
25/08/2009	€ / R	2009/09/14	12.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	€ / R	2009/09/14	7.50	Call	Currency Future	3,682.0000	3,697.0000	0.407	0	0	0
25/08/2009	€ / R	2009/09/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.70	Call	Currency Future	1,487.0000	1,501.0000	0.941	0	0	0
25/08/2009	€ / R	2009/09/14	14.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,478.0000	1,463.0000	(1.015)	0	0	0
25/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
25/08/2009	€ / R	2009/09/14	10.50	Call	Currency Future	713.0000	725.0000	1.683	0	0	0
25/08/2009	€ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.00	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	329.0000	336.0000	2.128	0	0	0
25/08/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	15.15	Put	Currency Future	3,969.0000	3,954.0000	(0.378)	0	0	0
25/08/2009	€ / R	2009/09/14	15.70	Put	Currency Future	4,518.0000	4,504.0000	(0.310)	0	0	0
25/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	357.0000	343.0000	(3.922)	0	0	0
25/08/2009	€ / R	2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.70	Put	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
25/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,968.0000	5,953.0000	(0.251)	0	0	0
25/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	941.0000	926.0000	(1.594)	0	0	0
25/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,968.0000	7,953.0000	(0.188)	0	0	0
25/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
25/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	191.0000	195.0000	2.094	0	0	0
25/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	159.0000	148.0000	(6.918)	0	0	0
25/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,232.0000	1,217.0000	(1.218)	0	0	0
25/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	397.0000	383.0000	(3.526)	0	0	0
25/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,718.0000	5,703.0000	(0.262)	0	0	0
25/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,135.0000	1,120.0000	(1.322)	0	0	0
25/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	191.0000	195.0000	2.094	0	0	0
25/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,218.0000	7,203.0000	(0.208)	0	0	0
25/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
25/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	211.0000	199.0000	(5.687)	0	0	0
25/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	222.0000	227.0000	2.252	0	0	0
25/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
25/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,182.0000	3,197.0000	0.471	0	0	0
25/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,319.0000	4,304.0000	(0.347)	0	0	0
25/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
25/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	318.0000	305.0000	(4.088)	0	0	0
25/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
25/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	124.0000	115.0000	(7.258)	0	0	0
25/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,086.0000	1,071.0000	(1.381)	0	0	0
25/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,318.0000	6,303.0000	(0.237)	0	0	0
25/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,182.0000	4,197.0000	0.359	0	0	0
25/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,318.0000	8,303.0000	(0.180)	0	0	0
25/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
25/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	256.0000	262.0000	2.344	0	0	0
25/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,369.0000	4,354.0000	(0.343)	0	0	0
25/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	439.0000	425.0000	(3.189)	0	0	0
25/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	893.0000	878.0000	(1.680)	0	0	0
25/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,818.0000	7,803.0000	(0.192)	0	0	0
25/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,782.0000	4,797.0000	0.314	0	0	0
25/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,775.0000	1,760.0000	(0.845)	0	0	0
25/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	159.0000	148.0000	(6.918)	0	0	0
25/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,281.0000	1,266.0000	(1.171)	0	0	0
25/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	291.0000	298.0000	2.405	0	0	0
25/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
25/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	140.0000	131.0000	(6.429)	0	0	0
25/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	367.0000	375.0000	2.180	0	0	0
25/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,182.0000	2,197.0000	0.687	0	0	0
25/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,219.0000	4,204.0000	(0.356)	0	0	0
25/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,818.0000	5,803.0000	(0.258)	0	0	0
25/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,819.0000	3,804.0000	(0.393)	0	0	0
25/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,884.0000	1,898.0000	0.743	0	0	0
25/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,191.0000	1,205.0000	1.175	0	0	0
25/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	318.0000	305.0000	(4.088)	0	0	0
25/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,282.0000	3,297.0000	0.457	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2009/09/14	10.00	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,725.0000	1,710.0000	(0.870)	0	0	0
25/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
25/08/2009	€ / R	2009/09/14	9.40	Call	Currency Future	1,784.0000	1,799.0000	0.841	0	0	0
25/08/2009	€ / R	2009/09/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,671.0000	2,656.0000	(0.562)	0	0	0
25/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	2,173.0000	2,158.0000	(0.690)	0	0	0
25/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	10.30	Call	Currency Future	901.0000	914.0000	1.443	0	0	0
25/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,924.0000	1,909.0000	(0.780)	0	0	0
25/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	€ / R	2009/09/14	10.30	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
25/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,119.0000	4,104.0000	(0.364)	0	0	0
25/08/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,882.0000	2,897.0000	0.520	0	0	0
25/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	2,173.0000	2,158.0000	(0.690)	0	0	0
25/08/2009	€ / R	2009/09/14	13.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,118.0000	6,103.0000	(0.245)	0	0	0
25/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,721.0000	2,706.0000	(0.551)	0	0	0
25/08/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,118.0000	8,103.0000	(0.185)	0	0	0
25/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,421.0000	2,407.0000	(0.578)	0	0	0
25/08/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,671.0000	2,656.0000	(0.562)	0	0	0
25/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,676.0000	1,661.0000	(0.895)	0	0	0
25/08/2009	€ / R	2009/09/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,521.0000	2,506.0000	(0.595)	0	0	0
25/08/2009	€ / R	2009/09/14	13.25	Put	Currency Future	2,073.0000	2,058.0000	(0.724)	0	0	0
25/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,882.0000	3,897.0000	0.386	0	0	0
25/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,120.0000	3,105.0000	(0.481)	0	0	0
25/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,626.0000	1,611.0000	(0.923)	0	0	0
25/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,220.0000	3,205.0000	(0.466)	0	0	0
25/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,527.0000	1,512.0000	(0.982)	0	0	0
25/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,725.0000	1,710.0000	(0.870)	0	0	0
25/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,621.0000	2,606.0000	(0.572)	0	0	0
25/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	12.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,120.0000	3,105.0000	(0.481)	0	0	0
25/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,421.0000	2,407.0000	(0.578)	0	0	0
25/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,419.0000	3,405.0000	(0.409)	0	0	0
25/08/2009	€ / R	2009/09/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,320.0000	3,305.0000	(0.452)	0	0	0
25/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,220.0000	3,205.0000	(0.466)	0	0	0
25/08/2009	€ / R	2009/09/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,920.0000	2,905.0000	(0.514)	0	0	0
25/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14			Currency Future	11.3684	11.3824	0.123	11.4000	11.3900	13,520
25/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,832.0000	1,823.0000	(0.491)	0	0	0
25/08/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,407.0000	3,395.0000	(0.352)	0	0	0
25/08/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,483.0000	2,497.0000	0.564	0	0	0
25/08/2009	€ / R	2009/12/14	19.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
25/08/2009	€ / R	2009/12/14	7.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
25/08/2009	€ / R	2009/12/14	10.85	Put	Currency Future	193.0000	194.0000	0.518	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,088.0000	6,074.0000	(0.230)	0	0	0
25/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,376.0000	1,369.0000	(0.509)	0	0	0
25/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	815.0000	829.0000	1.718	0	0	0
25/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,647.0000	1,639.0000	(0.486)	0	0	0
25/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,510.0000	1,526.0000	1.060	0	0	0
25/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
25/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	358.0000	371.0000	3.631	0	0	0
25/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
25/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,299.0000	2,290.0000	(0.391)	0	0	0
25/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	184.0000	193.0000	4.891	0	0	0
25/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,742.0000	4,729.0000	(0.274)	0	0	0
25/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
25/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,703.0000	1,717.0000	0.822	0	0	0
25/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
25/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
25/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,739.0000	1,731.0000	(0.460)	0	0	0
25/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,647.0000	1,639.0000	(0.486)	0	0	0
25/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,729.0000	2,744.0000	0.550	0	0	0
25/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,886.0000	6,872.0000	(0.203)	0	0	0
25/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
25/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	249.0000	259.0000	4.016	0	0	0
25/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
25/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,751.0000	1,766.0000	0.857	0	0	0
25/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
25/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,483.0000	8,469.0000	(0.165)	0	0	0
25/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,558.0000	1,574.0000	1.027	0	0	0
25/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,274.0000	3,288.0000	0.428	0	0	0
25/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	120.0000	126.0000	5.000	0	0	0
25/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,394.0000	4,381.0000	(0.296)	0	0	0
25/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,896.0000	1,911.0000	0.791	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	229.0000	230.0000	0.437	0	0	0
25/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
25/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	559.0000	575.0000	2.862	0	0	0
25/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,299.0000	2,290.0000	(0.391)	0	0	0
25/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
25/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
25/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,389.0000	5,376.0000	(0.241)	0	0	0
25/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
25/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,201.0000	1,195.0000	(0.500)	0	0	0
25/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	712.0000	726.0000	1.966	0	0	0
25/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,473.0000	3,487.0000	0.403	0	0	0
25/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
25/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,785.0000	1,777.0000	(0.448)	0	0	0
25/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	33.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,654.0000	1,669.0000	0.907	0	0	0
25/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,536.0000	2,526.0000	(0.394)	0	0	0
25/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	239.0000	248.0000	3.766	0	0	0
25/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
25/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	291.0000	292.0000	0.344	0	0	0
25/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
25/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,345.0000	4,331.0000	(0.322)	0	0	0
25/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
25/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,486.0000	6,473.0000	(0.200)	0	0	0
25/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	870.0000	866.0000	(0.460)	0	0	0
25/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,159.0000	1,153.0000	(0.518)	0	0	0
25/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,532.0000	2,546.0000	0.553	0	0	0
25/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,393.0000	2,384.0000	(0.376)	0	0	0
25/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	540.0000	538.0000	(0.370)	0	0	0
25/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	49.0000	51.0000	4.082	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
25/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,832.0000	1,823.0000	(0.491)	0	0	0
25/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
25/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,494.0000	4,480.0000	(0.312)	0	0	0
25/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
25/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,084.0000	8,070.0000	(0.173)	0	0	0
25/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,336.0000	2,350.0000	0.599	0	0	0
25/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
25/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,878.0000	1,869.0000	(0.479)	0	0	0
25/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
25/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	851.0000	865.0000	1.645	0	0	0
25/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,320.0000	1,337.0000	1.288	0	0	0
25/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
25/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
25/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,387.0000	6,373.0000	(0.219)	0	0	0
25/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,234.0000	8,220.0000	(0.170)	0	0	0
25/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,324.0000	3,338.0000	0.421	0	0	0
25/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	139.0000	146.0000	5.036	0	0	0
25/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
25/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	273.0000	283.0000	3.663	0	0	0
25/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,921.0000	3,935.0000	0.357	0	0	0
25/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,601.0000	1,593.0000	(0.500)	0	0	0
25/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,358.0000	3,346.0000	(0.357)	0	0	0
25/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
25/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	831.0000	827.0000	(0.481)	0	0	0
25/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	133.0000	133.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
25/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,076.0000	3,090.0000	0.455	0	0	0
25/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
25/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
25/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
25/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,383.0000	8,370.0000	(0.155)	0	0	0
25/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,237.0000	6,223.0000	(0.224)	0	0	0
25/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,346.0000	2,337.0000	(0.384)	0	0	0
25/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,421.0000	1,414.0000	(0.493)	0	0	0
25/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
25/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	211.0000	211.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
25/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	387.0000	389.0000	0.517	0	0	0
25/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,097.0000	4,083.0000	(0.342)	0	0	0
25/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
25/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,878.0000	2,892.0000	0.486	0	0	0
25/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	228.0000	238.0000	4.386	0	0	0
25/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,091.0000	2,105.0000	0.670	0	0	0
25/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
25/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	455.0000	471.0000	3.516	0	0	0
25/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	146.0000	146.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
25/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	950.0000	945.0000	(0.526)	0	0	0
25/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,070.0000	4,084.0000	0.344	0	0	0
25/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,652.0000	3,640.0000	(0.329)	0	0	0
25/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
25/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,672.0000	3,686.0000	0.381	0	0	0
25/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
25/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
25/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	965.0000	979.0000	1.451	0	0	0
25/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	219.0000	228.0000	4.110	0	0	0
25/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
25/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,019.0000	2,010.0000	(0.446)	0	0	0
25/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,722.0000	3,736.0000	0.376	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,997.0000	3,985.0000	(0.300)	0	0	0
25/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,572.0000	3,587.0000	0.420	0	0	0
25/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	249.0000	250.0000	0.402	0	0	0
25/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,680.0000	2,694.0000	0.522	0	0	0
25/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
25/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,727.0000	2,716.0000	(0.403)	0	0	0
25/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,606.0000	1,621.0000	0.934	0	0	0
25/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,066.0000	2,057.0000	(0.436)	0	0	0
25/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,945.0000	1,959.0000	0.720	0	0	0
25/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,988.0000	5,974.0000	(0.234)	0	0	0
25/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,701.0000	3,689.0000	(0.324)	0	0	0
25/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	161.0000	161.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
25/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,581.0000	2,596.0000	0.581	0	0	0
25/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
25/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	648.0000	663.0000	2.315	0	0	0
25/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,643.0000	4,629.0000	(0.302)	0	0	0
25/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	754.0000	751.0000	(0.398)	0	0	0
25/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,295.0000	4,282.0000	(0.303)	0	0	0
25/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	779.0000	794.0000	1.926	0	0	0
25/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,693.0000	1,685.0000	(0.473)	0	0	0
25/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
25/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	532.0000	547.0000	2.820	0	0	0
25/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	679.0000	694.0000	2.209	0	0	0
25/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,927.0000	2,941.0000	0.478	0	0	0
25/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,984.0000	7,970.0000	(0.175)	0	0	0
25/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,488.0000	2,478.0000	(0.402)	0	0	0
25/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,456.0000	3,444.0000	(0.347)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,163.0000	3,151.0000	(0.379)	0	0	0
25/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	910.0000	905.0000	(0.549)	0	0	0
25/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
25/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,133.0000	1,150.0000	1.500	0	0	0
25/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,385.0000	2,399.0000	0.587	0	0	0
25/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
25/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	120.0000	120.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
25/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,692.0000	4,679.0000	(0.277)	0	0	0
25/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,140.0000	2,154.0000	0.654	0	0	0
25/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
25/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	177.0000	177.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,146.0000	4,133.0000	(0.314)	0	0	0
25/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
25/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,374.0000	3,388.0000	0.415	0	0	0
25/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
25/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
25/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,444.0000	4,431.0000	(0.293)	0	0	0
25/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
25/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
25/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
25/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
25/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
25/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,368.0000	1,384.0000	1.170	0	0	0
25/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,899.0000	3,886.0000	(0.333)	0	0	0
25/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,775.0000	2,764.0000	(0.396)	0	0	0
25/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
25/08/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,005.0000	1,018.0000	1.294	0	0	0
25/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,554.0000	3,542.0000	(0.338)	0	0	0
25/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,113.0000	2,104.0000	(0.426)	0	0	0
25/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
25/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
25/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,772.0000	3,786.0000	0.371	0	0	0
25/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	12.0000	12.0000	-	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
25/08/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,925.0000	1,916.0000	(0.468)	0	0	0
25/08/2009	€ / R	2009/12/14	15.10	Put	Currency Future	3,751.0000	3,738.0000	(0.347)	0	0	0
25/08/2009	€ / R	2009/12/14	7.35	Call	Currency Future	4,021.0000	4,035.0000	0.348	0	0	0
25/08/2009	€ / R	2009/12/14	10.25	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
25/08/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,583.0000	2,573.0000	(0.387)	0	0	0
25/08/2009	€ / R	2009/12/14	10.80	Call	Currency Future	745.0000	759.0000	1.879	0	0	0
25/08/2009	€ / R	2009/12/14	11.15	Put	Currency Future	314.0000	315.0000	0.318	0	0	0
25/08/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,543.0000	4,530.0000	(0.286)	0	0	0
25/08/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,346.0000	2,337.0000	(0.384)	0	0	0
25/08/2009	€ / R	2009/12/14	18.10	Put	Currency Future	6,736.0000	6,722.0000	(0.208)	0	0	0
25/08/2009	€ / R	2009/12/14	17.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	7.25	Call	Currency Future	4,120.0000	4,134.0000	0.340	0	0	0
25/08/2009	€ / R	2009/12/14	13.65	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
25/08/2009	€ / R	2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,245.0000	4,232.0000	(0.306)	0	0	0
25/08/2009	€ / R	2009/12/14	12.30	Put	Currency Future	1,116.0000	1,110.0000	(0.538)	0	0	0
25/08/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,415.0000	1,431.0000	1.131	0	0	0
25/08/2009	€ / R	2009/12/14	16.60	Put	Currency Future	5,240.0000	5,227.0000	(0.248)	0	0	0
25/08/2009	€ / R	2009/12/14	17.20	Put	Currency Future	5,838.0000	5,825.0000	(0.223)	0	0	0
25/08/2009	€ / R	2009/12/14	8.35	Call	Currency Future	3,026.0000	3,040.0000	0.463	0	0	0
25/08/2009	€ / R	2009/12/14	10.25	Call	Currency Future	1,180.0000	1,197.0000	1.441	0	0	0
25/08/2009	€ / R	2009/12/14	11.90	Put	Currency Future	792.0000	789.0000	(0.379)	0	0	0
25/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	15.30	Put	Currency Future	3,948.0000	3,935.0000	(0.329)	0	0	0
25/08/2009	€ / R	2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	10.60	Call	Currency Future	888.0000	902.0000	1.577	0	0	0
25/08/2009	€ / R	2009/12/14	17.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
25/08/2009	€ / R	2009/12/14	8.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,309.0000	3,297.0000	(0.363)	0	0	0
25/08/2009	€ / R	2009/12/14	14.30	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
25/08/2009	€ / R	2009/12/14	11.00	Call	Currency Future	617.0000	632.0000	2.431	0	0	0
25/08/2009	€ / R	2009/12/14	9.10	Call	Currency Future	2,287.0000	2,301.0000	0.612	0	0	0
25/08/2009	€ / R	2009/12/14	17.30	Put	Currency Future	5,938.0000	5,924.0000	(0.236)	0	0	0
25/08/2009	€ / R	2009/12/14	9.35	Call	Currency Future	2,043.0000	2,057.0000	0.685	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	261.0000	271.0000	3.831	0	0	0
25/08/2009	€ / R 2009/12/14	15.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
25/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,376.0000	1,369.0000	(0.509)	0	0	0
25/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,968.0000	2,957.0000	(0.371)	0	0	0
25/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,066.0000	2,057.0000	(0.436)	0	0	0
25/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,087.0000	1,105.0000	1.656	0	0	0
25/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	9.60	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
25/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
25/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
25/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
25/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	201.0000	209.0000	3.980	0	0	0
25/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,888.0000	5,874.0000	(0.238)	0	0	0
25/08/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,799.0000	1,814.0000	0.834	0	0	0
25/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
25/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,466.0000	1,458.0000	(0.546)	0	0	0
25/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,125.0000	3,140.0000	0.480	0	0	0
25/08/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
25/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,032.0000	1,027.0000	(0.484)	0	0	0
25/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,934.0000	7,920.0000	(0.176)	0	0	0
25/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,511.0000	1,503.0000	(0.529)	0	0	0
25/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,884.0000	7,870.0000	(0.178)	0	0	0
25/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
25/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
25/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,772.0000	3,786.0000	0.371	0	0	0
25/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,536.0000	6,523.0000	(0.199)	0	0	0
25/08/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,779.0000	2,793.0000	0.504	0	0	0
25/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	991.0000	986.0000	(0.505)	0	0	0
25/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	201.0000	209.0000	3.980	0	0	13,482
25/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	444.0000	443.0000	(0.225)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,533.0000	8,519.0000	(0.164)	0	0	0
25/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,622.0000	3,636.0000	0.387	0	0	0
25/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	209.0000	218.0000	4.306	0	0	0
25/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	413.0000	415.0000	0.484	0	0	0
25/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	608.0000	606.0000	(0.329)	0	0	0
25/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	157.0000	164.0000	4.459	208	208	80
25/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,631.0000	2,645.0000	0.532	0	0	0
25/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
25/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	327.0000	339.0000	3.670	0	0	0
25/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,523.0000	3,537.0000	0.397	0	0	0
25/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,834.0000	7,821.0000	(0.166)	0	0	0
25/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	285.0000	296.0000	3.860	0	0	0
25/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,288.0000	1,282.0000	(0.466)	0	0	0
25/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	432.0000	448.0000	3.704	0	0	0
25/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	717.0000	714.0000	(0.418)	0	0	0
25/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,287.0000	6,273.0000	(0.223)	0	0	0
25/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	412.0000	425.0000	3.155	0	0	0
25/08/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,871.0000	3,885.0000	0.362	0	0	0
25/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
25/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,137.0000	6,124.0000	(0.212)	0	0	0
25/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,245.0000	1,238.0000	(0.562)	0	0	0
25/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,260.0000	3,248.0000	(0.368)	0	0	0
25/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,284.0000	8,270.0000	(0.169)	0	0	0
25/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	163.0000	171.0000	4.908	0	0	0
25/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	29.0000	31.0000	6.897	0	0	12,547
25/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,689.0000	5,675.0000	(0.246)	0	0	0
25/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,134.0000	8,120.0000	(0.172)	0	0	0
25/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,032.0000	1,027.0000	(0.484)	0	0	0
25/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	375.0000	388.0000	3.467	0	0	0
25/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	475.0000	474.0000	(0.211)	0	0	0
25/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,196.0000	4,183.0000	(0.310)	0	0	0
25/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	507.0000	506.0000	(0.197)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,332.0000	1,325.0000	(0.526)	0	0	0
25/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	337.0000	339.0000	0.593	0	0	0
25/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	150.0000	158.0000	5.333	0	0	0
25/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	393.0000	406.0000	3.308	0	0	0
25/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	588.0000	603.0000	2.551	0	0	0
25/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,175.0000	3,189.0000	0.441	0	0	0
25/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	269.0000	271.0000	0.743	0	0	0
25/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	644.0000	641.0000	(0.466)	0	0	0
25/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	505.0000	521.0000	3.168	0	0	0
25/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
25/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
25/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,185.0000	7,171.0000	(0.195)	0	0	0
25/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	124.0000	130.0000	4.839	0	0	0
25/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,189.0000	2,203.0000	0.640	0	0	0
25/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	574.0000	572.0000	(0.348)	0	0	0
25/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,074.0000	1,068.0000	(0.559)	0	0	0
25/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
25/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	362.0000	363.0000	0.276	0	0	0
25/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,848.0000	1,862.0000	0.758	0	0	0
25/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	480.0000	496.0000	3.333	0	0	0
25/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,421.0000	1,414.0000	(0.493)	0	0	0
25/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	312.0000	324.0000	3.846	0	0	0
25/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,170.0000	4,184.0000	0.336	0	0	0
25/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
25/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	342.0000	354.0000	3.509	0	0	0
25/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	139.0000	146.0000	5.036	0	0	0
25/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
25/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	680.0000	677.0000	(0.441)	0	0	0
25/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,201.0000	1,195.0000	(0.500)	0	0	0
25/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,583.0000	2,573.0000	(0.387)	0	0	0
25/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,679.0000	2,669.0000	(0.373)	0	0	0
25/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	298.0000	309.0000	3.691	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,556.0000	1,548.0000	(0.514)	0	0	0
25/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,785.0000	1,777.0000	(0.448)	0	0	0
25/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,977.0000	2,991.0000	0.470	0	0	0
25/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
25/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,971.0000	3,985.0000	0.353	0	0	0
25/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
25/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,252.0000	2,243.0000	(0.400)	0	0	0
25/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
25/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
25/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
25/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,113.0000	2,104.0000	(0.426)	0	0	0
25/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
25/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,994.0000	2,008.0000	0.702	0	0	0
25/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
25/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,046.0000	1,059.0000	1.243	0	0	0
25/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
25/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,252.0000	2,243.0000	(0.400)	0	0	0
25/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
25/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
25/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,823.0000	2,812.0000	(0.390)	0	0	0
25/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,206.0000	2,197.0000	(0.408)	0	0	0
25/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
25/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
25/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,920.0000	2,909.0000	(0.377)	0	0	0
25/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,226.0000	1,243.0000	1.387	0	0	0
25/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,727.0000	2,716.0000	(0.403)	0	0	0
25/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
25/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
25/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,631.0000	2,621.0000	(0.380)	0	0	0
25/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,972.0000	1,963.0000	(0.456)	0	0	0
25/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
25/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	50.0000	53.0000	6.000	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
25/08/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,872.0000	2,861.0000	(0.383)	0	0	0
25/08/2009	€ / R	2009/12/14	13.40	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
25/08/2009	€ / R	2009/12/14	15.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
25/08/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,019.0000	2,010.0000	(0.446)	0	0	0
25/08/2009	€ / R	2009/12/14	15.20	Put	Currency Future	3,849.0000	3,837.0000	(0.312)	0	0	0
25/08/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,488.0000	2,478.0000	(0.402)	0	0	0
25/08/2009	€ / R	2009/12/14	13.25	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
25/08/2009	€ / R	2009/12/14	15.40	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
25/08/2009	€ / R	2009/12/14	13.30	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
25/08/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,441.0000	2,431.0000	(0.410)	0	0	0
25/08/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,159.0000	2,150.0000	(0.417)	0	0	0
25/08/2009	€ / R	2009/12/14	14.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
25/08/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,878.0000	1,869.0000	(0.479)	0	0	0
25/08/2009	€ / R	2009/12/14	13.85	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
25/08/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,536.0000	2,526.0000	(0.394)	0	0	0
25/08/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,505.0000	3,493.0000	(0.342)	0	0	0
25/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,437.0000	6,423.0000	(0.217)	0	0	0
25/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,038.0000	6,024.0000	(0.232)	0	0	0
25/08/2009	€ / R	2009/12/14	17.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
25/08/2009	€ / R	2009/12/14	17.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
25/08/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,337.0000	6,323.0000	(0.221)	0	0	0
25/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,047.0000	4,034.0000	(0.321)	0	0	0
25/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
25/08/2009	€ / R	2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,034.0000	8,020.0000	(0.174)	0	0	0
25/08/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,333.0000	8,320.0000	(0.156)	0	0	0
25/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,433.0000	8,420.0000	(0.154)	0	0	0
25/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15			Currency Future	11.5448	11.5618	0.147	0.0000	0.0000	1,363
25/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	16.0000	24.0000	50.000	0	0	0
25/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	184.0000	197.0000	7.065	0	0	0
25/08/2009	€ / R	2010/03/15	10.90	Call	Currency Future	930.0000	952.0000	2.366	0	0	0
25/08/2009	€ / R	2010/03/15	11.75	Call	Currency Future	525.0000	547.0000	4.190	0	0	0
25/08/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,757.0000	1,755.0000	(0.114)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,292.0000	1,293.0000	0.077	0	0	0
25/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,562.0000	4,554.0000	(0.175)	0	0	0
25/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	265.0000	281.0000	6.038	0	0	0
25/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,068.0000	2,065.0000	(0.145)	0	0	0
25/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,798.0000	3,788.0000	(0.263)	0	0	0
25/08/2009	€ / R 2010/03/15	19.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
25/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	302.0000	319.0000	5.629	0	0	0
25/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
25/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,159.0000	2,155.0000	(0.185)	0	0	0
25/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,605.0000	3,596.0000	(0.250)	0	0	0
25/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,670.0000	1,669.0000	(0.060)	0	0	0
25/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	41.0000	41.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
25/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,214.0000	8,197.0000	(0.207)	0	0	0
25/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,457.0000	1,457.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,419.0000	4,410.0000	(0.204)	0	0	0
25/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	252.0000	267.0000	5.952	0	0	0
25/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	204.0000	217.0000	6.373	0	0	0
25/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	57.0000	66.0000	15.789	0	0	0
25/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
25/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	163.0000	174.0000	6.748	0	0	0
25/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
25/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,221.0000	6,212.0000	(0.145)	0	0	0
25/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	286.0000	291.0000	1.748	0	0	0
25/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	730.0000	736.0000	0.822	0	0	0
25/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	347.0000	353.0000	1.729	0	0	0
25/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	126.0000	135.0000	7.143	0	0	0
25/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,088.0000	4,077.0000	(0.269)	0	0	0
25/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,874.0000	5,868.0000	(0.102)	0	0	0
25/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
25/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,271.0000	3,262.0000	(0.275)	0	0	0
25/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,522.0000	2,516.0000	(0.238)	0	0	0
25/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	842.0000	864.0000	2.613	0	0	0
25/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	17.0000	27.0000	58.824	0	0	0
25/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,568.0000	2,562.0000	(0.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,865.0000	7,849.0000	(0.203)	0	0	0
25/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,754.0000	4,747.0000	(0.147)	0	0	0
25/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	115.0000	124.0000	7.826	0	0	0
25/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	272.0000	288.0000	5.882	0	0	0
25/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	91.0000	92.0000	1.099	0	0	0
25/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	96.0000	103.0000	7.292	0	0	0
25/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	942.0000	946.0000	0.425	0	0	0
25/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,022.0000	6,015.0000	(0.116)	0	0	0
25/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	305.0000	310.0000	1.639	0	0	0
25/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
25/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,846.0000	2,839.0000	(0.246)	0	0	0
25/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,229.0000	4,220.0000	(0.213)	0	0	0
25/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,461.0000	3,452.0000	(0.260)	0	0	0
25/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,016.0000	1,020.0000	0.394	0	0	0
25/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
25/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	52.0000	62.0000	19.231	0	0	0
25/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,204.0000	2,200.0000	(0.181)	0	0	0
25/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,004.0000	4,021.0000	0.425	0	0	0
25/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	141.0000	151.0000	7.092	0	0	0
25/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,519.0000	6,509.0000	(0.153)	0	0	0
25/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
25/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,039.0000	4,029.0000	(0.248)	0	0	0
25/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	35.0000	35.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
25/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,186.0000	2,203.0000	0.778	0	0	0
25/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,934.0000	1,931.0000	(0.155)	0	0	0
25/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	14.0000	21.0000	50.000	0	0	0
25/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
25/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	167.0000	178.0000	6.587	0	0	0
25/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	336.0000	355.0000	5.655	0	0	0
25/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,498.0000	1,516.0000	1.202	0	0	0
25/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	696.0000	703.0000	1.006	0	0	0
25/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	199.0000	212.0000	6.533	0	0	0
25/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	19.0000	29.0000	52.632	0	0	0
25/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	117.0000	119.0000	1.709	0	0	0
25/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,340.0000	2,335.0000	(0.214)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,627.0000	1,626.0000	(0.061)	0	0	0
25/08/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,081.0000	3,073.0000	(0.260)	0	0	0
25/08/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,429.0000	2,446.0000	0.700	0	0	0
25/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	541.0000	564.0000	4.251	0	0	0
25/08/2009	€ / R	2010/03/15	9.55	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/08/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,608.0000	3,626.0000	0.499	0	0	0
25/08/2009	€ / R	2010/03/15	15.40	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
25/08/2009	€ / R	2010/03/15	14.90	Call	Currency Future	106.0000	114.0000	7.547	0	0	0
25/08/2009	€ / R	2010/03/15	10.50	Put	Currency Future	160.0000	163.0000	1.875	0	0	0
25/08/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,411.0000	3,428.0000	0.498	0	0	0
25/08/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,164.0000	1,185.0000	1.804	0	0	0
25/08/2009	€ / R	2010/03/15	7.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	10.40	Call	Currency Future	1,286.0000	1,306.0000	1.555	0	0	0
25/08/2009	€ / R	2010/03/15	10.70	Put	Currency Future	215.0000	219.0000	1.860	0	0	0
25/08/2009	€ / R	2010/03/15	10.80	Put	Currency Future	249.0000	253.0000	1.606	0	0	0
25/08/2009	€ / R	2010/03/15	8.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,625.0000	2,642.0000	0.648	0	0	0
25/08/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,412.0000	8,396.0000	(0.190)	0	0	0
25/08/2009	€ / R	2010/03/15	15.40	Put	Currency Future	3,942.0000	3,932.0000	(0.254)	0	0	0
25/08/2009	€ / R	2010/03/15	17.80	Call	Currency Future	15.0000	24.0000	60.000	0	0	0
25/08/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,512.0000	8,496.0000	(0.188)	0	0	0
25/08/2009	€ / R	2010/03/15	15.80	Call	Currency Future	69.0000	77.0000	11.594	0	0	0
25/08/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,054.0000	1,058.0000	0.380	0	0	0
25/08/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,510.0000	3,527.0000	0.484	0	0	0
25/08/2009	€ / R	2010/03/15	9.50	Put	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	10.15	Put	Currency Future	103.0000	105.0000	1.942	0	0	0
25/08/2009	€ / R	2010/03/15	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	8.95	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	10.40	Put	Currency Future	141.0000	144.0000	2.128	0	0	0
25/08/2009	€ / R	2010/03/15	20.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,901.0000	1,918.0000	0.894	0	0	0
25/08/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,772.0000	2,789.0000	0.613	0	0	0
25/08/2009	€ / R	2010/03/15	12.20	Call	Currency Future	399.0000	419.0000	5.013	0	0	0
25/08/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,585.0000	1,604.0000	1.199	0	0	0
25/08/2009	€ / R	2010/03/15	11.15	Call	Currency Future	787.0000	809.0000	2.795	0	0	0
25/08/2009	€ / R	2010/03/15	10.95	Call	Currency Future	900.0000	922.0000	2.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2010/03/15	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,332.0000	2,349.0000	0.729	0	0	0
25/08/2009	€ / R	2010/03/15	8.70	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	11.15	Put	Currency Future	392.0000	398.0000	1.531	0	0	0
25/08/2009	€ / R	2010/03/15	11.50	Put	Currency Future	572.0000	579.0000	1.224	0	0	0
25/08/2009	€ / R	2010/03/15	9.95	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
25/08/2009	€ / R	2010/03/15	13.40	Call	Currency Future	213.0000	227.0000	6.573	0	0	0
25/08/2009	€ / R	2010/03/15	9.70	Put	Currency Future	56.0000	56.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	8.80	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	9.05	Put	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,701.0000	3,692.0000	(0.243)	0	0	0
25/08/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,674.0000	1,692.0000	1.075	0	0	0
25/08/2009	€ / R	2010/03/15	8.40	Call	Currency Future	3,165.0000	3,182.0000	0.537	0	0	0
25/08/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,412.0000	1,431.0000	1.346	0	0	0
25/08/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,757.0000	3,774.0000	0.452	0	0	0
25/08/2009	€ / R	2010/03/15	8.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,753.0000	2,746.0000	(0.254)	0	0	0
25/08/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,018.0000	3,035.0000	0.563	0	0	0
25/08/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,271.0000	6,262.0000	(0.144)	0	0	0
25/08/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,059.0000	1,081.0000	2.077	0	0	0
25/08/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,658.0000	3,675.0000	0.465	0	0	0
25/08/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,527.0000	2,544.0000	0.673	0	0	0
25/08/2009	€ / R	2010/03/15	14.15	Call	Currency Future	148.0000	158.0000	6.757	0	0	0
25/08/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,015.0000	7,998.0000	(0.212)	0	0	0
25/08/2009	€ / R	2010/03/15	14.85	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
25/08/2009	€ / R	2010/03/15	17.95	Call	Currency Future	15.0000	22.0000	46.667	0	0	0
25/08/2009	€ / R	2010/03/15	7.40	Call	Currency Future	4,152.0000	4,169.0000	0.409	0	0	0
25/08/2009	€ / R	2010/03/15	19.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
25/08/2009	€ / R	2010/03/15	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,845.0000	1,843.0000	(0.108)	0	0	0
25/08/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,263.0000	8,247.0000	(0.194)	0	0	0
25/08/2009	€ / R	2010/03/15	13.25	Call	Currency Future	228.0000	243.0000	6.579	0	0	0
25/08/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,870.0000	2,888.0000	0.627	0	0	0
25/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,719.0000	1,737.0000	1.047	0	0	0
25/08/2009	€ / R	2010/03/15	14.10	Call	Currency Future	151.0000	162.0000	7.285	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
25/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	240.0000	254.0000	5.833	0	0	0
25/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,584.0000	1,583.0000	(0.063)	0	0	0
25/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
25/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	440.0000	446.0000	1.364	0	0	0
25/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,856.0000	3,873.0000	0.441	0	0	0
25/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,810.0000	1,827.0000	0.939	0	0	0
25/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,610.0000	4,602.0000	(0.174)	0	0	0
25/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,658.0000	4,650.0000	(0.172)	0	0	0
25/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	685.0000	709.0000	3.504	0	0	0
25/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	279.0000	295.0000	5.735	0	0	0
25/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,420.0000	6,410.0000	(0.156)	0	0	0
25/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	65.0000	65.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,093.0000	1,096.0000	0.274	0	0	0
25/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,889.0000	1,887.0000	(0.106)	0	0	0
25/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
25/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	171.0000	183.0000	7.018	0	0	0
25/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	734.0000	758.0000	3.270	0	0	0
25/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	993.0000	1,015.0000	2.216	0	0	0
25/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	411.0000	432.0000	5.109	0	0	0
25/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	234.0000	248.0000	5.983	0	0	0
25/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	104.0000	112.0000	7.692	0	0	0
25/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,366.0000	3,357.0000	(0.267)	0	0	0
25/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	144.0000	155.0000	7.639	0	0	0
25/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	490.0000	497.0000	1.429	0	0	0
25/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,040.0000	2,057.0000	0.833	0	0	0
25/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,476.0000	2,471.0000	(0.202)	0	0	0
25/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	18.0000	28.0000	55.556	0	0	0
25/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	111.0000	119.0000	7.207	0	0	0
25/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	388.0000	408.0000	5.155	0	0	0
25/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
25/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	617.0000	640.0000	3.728	0	0	0
25/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	267.0000	271.0000	1.498	0	0	0
25/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0

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25/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,313.0000	3,330.0000	0.513	0	0	0
25/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,430.0000	2,425.0000	(0.206)	0	0	0
25/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,800.0000	2,793.0000	(0.250)	0	0	0
25/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,067.0000	3,084.0000	0.554	0	0	0
25/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	436.0000	458.0000	5.046	0	0	0
25/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	961.0000	983.0000	2.289	0	0	0
25/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,965.0000	7,949.0000	(0.201)	0	0	0
25/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	175.0000	187.0000	6.857	0	0	0
25/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	415.0000	421.0000	1.446	0	0	0
25/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,973.0000	5,966.0000	(0.117)	0	0	0
25/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,541.0000	1,541.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	760.0000	783.0000	3.026	0	0	0
25/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,089.0000	2,106.0000	0.814	0	0	0
25/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,707.0000	3,724.0000	0.459	0	0	0
25/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,324.0000	4,315.0000	(0.208)	0	0	0
25/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	110.0000	112.0000	1.818	0	0	0
25/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
25/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
25/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	29.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,362.0000	3,379.0000	0.506	0	0	0
25/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,053.0000	4,070.0000	0.419	0	0	0
25/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,723.0000	2,740.0000	0.624	0	0	0
25/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	286.0000	303.0000	5.944	0	0	0
25/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,373.0000	1,374.0000	0.073	0	0	0
25/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,806.0000	3,823.0000	0.447	0	0	0
25/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,674.0000	2,691.0000	0.636	0	0	0
25/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,381.0000	2,398.0000	0.714	0	0	0
25/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,764.0000	1,782.0000	1.020	0	0	0
25/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	36.0000	36.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,413.0000	3,405.0000	(0.234)	0	0	0
25/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,455.0000	1,474.0000	1.306	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
25/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	318.0000	336.0000	5.660	0	0	13,636
25/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,749.0000	3,740.0000	(0.240)	0	0	0
25/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,204.0000	1,225.0000	1.744	0	0	0
25/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,371.0000	4,363.0000	(0.183)	0	0	0
25/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
25/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,559.0000	3,576.0000	0.478	0	0	0
25/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	544.0000	551.0000	1.287	0	0	0
25/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,466.0000	4,458.0000	(0.179)	0	0	0
25/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,706.0000	4,698.0000	(0.170)	0	0	0
25/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
25/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	450.0000	471.0000	4.667	0	0	0
25/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
25/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,460.0000	3,478.0000	0.520	0	0	0
25/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,557.0000	3,548.0000	(0.253)	0	0	0
25/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
25/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	905.0000	909.0000	0.442	0	0	0
25/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	155.0000	166.0000	7.097	0	0	0
25/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
25/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,923.0000	5,917.0000	(0.101)	0	0	0
25/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	639.0000	662.0000	3.599	0	0	0
25/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,707.0000	2,700.0000	(0.259)	0	0	0
25/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,514.0000	4,506.0000	(0.177)	0	0	0
25/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
25/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,137.0000	2,154.0000	0.796	0	0	0
25/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	424.0000	444.0000	4.717	0	0	0
25/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,821.0000	2,838.0000	0.603	0	0	0
25/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,653.0000	3,644.0000	(0.246)	0	0	0
25/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,825.0000	5,818.0000	(0.120)	0	0	0
25/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,614.0000	2,608.0000	(0.230)	0	0	0
25/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,116.0000	3,133.0000	0.546	0	0	0
25/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
25/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
25/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	20.0000	30.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,569.0000	6,558.0000	(0.167)	0	0	0
25/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,102.0000	4,120.0000	0.439	0	0	0
25/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,855.0000	1,872.0000	0.916	0	0	0
25/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,801.0000	1,799.0000	(0.111)	0	0	0
25/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	541.0000	564.0000	4.251	0	0	0
25/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
25/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	14.0000	20.0000	42.857	0	0	0
25/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	159.0000	170.0000	6.918	0	0	0
25/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,318.0000	3,310.0000	(0.241)	0	0	0
25/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	696.0000	703.0000	1.006	0	0	0
25/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,562.0000	8,545.0000	(0.199)	0	0	0
25/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	258.0000	274.0000	6.202	0	0	0
25/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,915.0000	7,899.0000	(0.202)	0	0	0
25/08/2009	€ / R 2010/03/15	14.75	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
25/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	246.0000	261.0000	6.098	0	0	0
25/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,815.0000	7,799.0000	(0.205)	0	0	0
25/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	42.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	15.75	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
25/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	814.0000	837.0000	2.826	0	0	0
25/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,576.0000	2,593.0000	0.660	0	0	0
25/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	150.0000	153.0000	2.000	0	0	0
25/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	31.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	18.0000	28.0000	55.556	0	0	0
25/08/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,276.0000	4,267.0000	(0.210)	0	0	0
25/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,478.0000	2,495.0000	0.686	0	0	0
25/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,630.0000	1,648.0000	1.104	0	0	0
25/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,245.0000	1,265.0000	1.606	0	0	0
25/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	979.0000	983.0000	0.409	0	0	0
25/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,707.0000	3,724.0000	0.459	0	0	0
25/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	33.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,171.0000	6,163.0000	(0.130)	0	0	0
25/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	85.0000	86.0000	1.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,991.0000	3,981.0000	(0.251)	0	0	0
25/08/2009	€ / R	2010/03/15	11.60	Call	Currency Future	577.0000	600.0000	3.986	0	0	0
25/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,385.0000	2,380.0000	(0.210)	0	0	0
25/08/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,541.0000	1,560.0000	1.233	0	0	0
25/08/2009	€ / R	2010/03/15	11.00	Put	Currency Future	326.0000	331.0000	1.534	0	0	0
25/08/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,713.0000	1,712.0000	(0.058)	0	0	0
25/08/2009	€ / R	2010/03/15	13.45	Put	Currency Future	2,113.0000	2,110.0000	(0.142)	0	0	0
25/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,499.0000	1,499.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	10.10	Put	Currency Future	97.0000	98.0000	1.031	0	0	0
25/08/2009	€ / R	2010/03/15	17.70	Call	Currency Future	16.0000	25.0000	56.250	0	0	0
25/08/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,509.0000	3,500.0000	(0.256)	0	0	0
25/08/2009	€ / R	2010/03/15	15.45	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
25/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
25/08/2009	€ / R	2010/03/15	11.10	Put	Currency Future	369.0000	375.0000	1.626	0	0	0
25/08/2009	€ / R	2010/03/15	13.45	Call	Currency Future	208.0000	222.0000	6.731	0	0	0
25/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	180.0000	192.0000	6.667	0	0	0
25/08/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,660.0000	2,654.0000	(0.226)	0	0	0
25/08/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,164.0000	8,147.0000	(0.208)	0	0	0
25/08/2009	€ / R	2010/03/15	11.00	Call	Currency Future	871.0000	893.0000	2.526	0	0	13,636
25/08/2009	€ / R	2010/03/15	11.60	Put	Currency Future	632.0000	638.0000	0.949	0	0	0
25/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,026.0000	1,047.0000	2.047	0	0	0
25/08/2009	€ / R	2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
25/08/2009	€ / R	2010/03/15	11.40	Call	Currency Future	662.0000	685.0000	3.474	0	0	0
25/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	294.0000	311.0000	5.782	0	0	0
25/08/2009	€ / R	2010/03/15	17.85	Call	Currency Future	15.0000	23.0000	53.333	0	0	0
25/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	231.0000	236.0000	2.165	0	0	0
25/08/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,320.0000	6,311.0000	(0.142)	0	0	0
25/08/2009	€ / R	2010/03/15	11.85	Put	Currency Future	798.0000	803.0000	0.627	0	0	0
25/08/2009	€ / R	2010/03/15	15.95	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
25/08/2009	€ / R	2010/03/15	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	11.85	Call	Currency Future	493.0000	515.0000	4.462	0	0	0
25/08/2009	€ / R	2010/03/15	11.80	Call	Currency Future	509.0000	531.0000	4.322	0	0	0
25/08/2009	€ / R	2010/03/15	11.90	Call	Currency Future	478.0000	500.0000	4.603	0	0	0
25/08/2009	€ / R	2010/03/15	11.40	Put	Currency Future	517.0000	523.0000	1.161	0	0	0
25/08/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,313.0000	8,297.0000	(0.192)	0	0	0
25/08/2009	€ / R	2010/03/15	11.90	Put	Currency Future	833.0000	838.0000	0.600	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	869.0000	874.0000	0.575	0	0	0
25/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	764.0000	769.0000	0.654	0	0	0
25/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	464.0000	485.0000	4.526	0	0	0
25/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	133.0000	135.0000	1.504	0	0	0
25/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	366.0000	385.0000	5.191	0	0	0
25/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,171.0000	1,174.0000	0.256	0	0	0
25/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	218.0000	232.0000	6.422	0	0	0
25/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,023.0000	2,020.0000	(0.148)	0	0	0
25/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,328.0000	1,347.0000	1.431	0	0	0
25/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
25/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,894.0000	3,884.0000	(0.257)	0	0	0
25/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
25/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	135.0000	144.0000	6.667	0	0	0
25/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,072.0000	6,064.0000	(0.132)	0	0	0
25/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,201.0000	4,218.0000	0.405	0	0	0
25/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	184.0000	187.0000	1.630	0	0	0
25/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,234.0000	2,251.0000	0.761	0	0	0
25/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
25/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,214.0000	3,231.0000	0.529	0	0	0
25/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,249.0000	2,245.0000	(0.178)	0	0	0
25/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
25/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,940.0000	2,933.0000	(0.238)	0	0	0
25/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,135.0000	4,125.0000	(0.242)	0	0	0
25/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	25.0000	25.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,128.0000	1,149.0000	1.862	0	0	0
25/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
25/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,905.0000	3,922.0000	0.435	0	0	0
25/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,064.0000	8,048.0000	(0.198)	0	0	0
25/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,920.0000	2,937.0000	0.582	0	0	0
25/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	49.0000	49.0000	-	0	0	0
25/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,470.0000	6,460.0000	(0.155)	0	0	0
25/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,994.0000	2,011.0000	0.853	0	0	0
25/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	24.0000	-	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
25/08/2009	€ / R	2010/03/15	18.00	Call	Currency Future	14.0000	21.0000	50.000	0	0	0
25/08/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,947.0000	1,964.0000	0.873	0	0	0
25/08/2009	€ / R	2010/03/15	20.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
25/08/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,462.0000	8,446.0000	(0.189)	0	0	0
25/08/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,955.0000	3,972.0000	0.430	0	0	0
25/08/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,969.0000	2,986.0000	0.573	0	0	0
25/08/2009	€ / R	2010/03/15	17.90	Call	Currency Future	15.0000	22.0000	46.667	0	0	0
25/08/2009	€ / R	2010/03/15	7.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	17.60	Call	Currency Future	17.0000	26.0000	52.941	0	0	0
25/08/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,363.0000	8,346.0000	(0.203)	0	0	0
25/08/2009	€ / R	2010/03/15	11.55	Call	Currency Future	595.0000	619.0000	4.034	0	0	0
25/08/2009	€ / R	2010/03/15	19.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	11.55	Put	Currency Future	600.0000	607.0000	1.167	0	0	0
25/08/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,370.0000	6,361.0000	(0.141)	0	0	0
25/08/2009	€ / R	2010/03/15	9.65	Put	Currency Future	52.0000	52.0000	-	0	0	0
25/08/2009	€ / R	2010/03/15	10.65	Call	Currency Future	1,094.0000	1,115.0000	1.920	0	0	0
25/08/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,182.0000	4,172.0000	(0.239)	0	0	0
25/08/2009	€ / R	2010/03/15	17.65	Call	Currency Future	16.0000	25.0000	56.250	0	0	0
25/08/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,121.0000	6,114.0000	(0.114)	0	0	0
25/08/2009	€ / R	2010/03/15	15.65	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
25/08/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,294.0000	2,290.0000	(0.174)	0	0	0
25/08/2009	€ / R	2010/03/15	13.65	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
25/08/2009	€ / R	2010/03/15	10.65	Put	Currency Future	199.0000	203.0000	2.010	0	0	0
25/08/2009	€ / R	2010/03/15	11.65	Call	Currency Future	559.0000	582.0000	4.114	0	0	0
25/08/2009	€ / R	2010/03/15	11.65	Put	Currency Future	664.0000	670.0000	0.904	0	0	0
25/08/2009	€ / R	2010/03/15	19.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
25/08/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,114.0000	8,098.0000	(0.197)	0	0	0
25/08/2009	AL13	2009/11/05			Index Future	249.2070	249.2530	0.018	0.0000	0.0000	10
25/08/2009	ALBI	2009/11/05			Index Future	300.1830	300.1610	(0.007)	0.0000	0.0000	690
25/08/2009	ALBI	2010/02/04			Index Future	305.7100	305.6860	(0.008)	0.0000	0.0000	0
25/08/2009	CRD1	2009/11/05			Index Future	127.9850	127.9940	0.007	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
25/08/2009	CRD1	2010/02/04			Index Future	130.3420	130.3500	0.006	0.0000	0.0000	0
25/08/2009	GOVI	2009/11/05			jGovi	301.9485	301.9300	(0.006)	0.0000	0.0000	543
25/08/2009	GOVI	2010/02/04			jGovi	307.5075	307.4870	(0.007)	0.0000	0.0000	0
25/08/2009	ILBI	2009/11/05			Index Future	370.1700	363.3010	(1.856)	0.0000	0.0000	3
25/08/2009	J153	2010/08/31			jSwap	7.5090	7.5220	0.173	0.0000	0.0000	0
25/08/2009	J157	2015/09/15			jSwap	8.4760	8.4890	0.153	0.0000	0.0000	0
25/08/2009	J186	2026/12/21			jSwap	8.0980	8.0990	0.012	0.0000	0.0000	0
25/08/2009	J201	2014/12/22			jSwap	8.3140	8.3300	0.192	0.0000	0.0000	0
25/08/2009	J203	2017/09/15			jSwap	8.5900	8.5950	0.058	0.0000	0.0000	0
25/08/2009	J204	2018/12/21			jSwap	8.5500	8.5530	0.035	0.0000	0.0000	0
25/08/2009	J207	2020/01/15			jSwap	8.5360	8.5380	0.023	0.0000	0.0000	0
25/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/08/2009	JFRA	2009/11/05			jFra	6.8000	6.8030	0.044	0.0000	0.0000	0
25/08/2009	JFRA	2010/02/04			jFra	6.7670	6.7920	0.369	0.0000	0.0000	0
25/08/2009	JFRA	2010/05/06			jFra	6.8790	6.9120	0.480	0.0000	0.0000	0
25/08/2009	JFRA	2010/08/05			jFra	7.1810	7.2240	0.599	0.0000	0.0000	0
25/08/2009	JFRA	2010/11/04			jFra	7.4890	7.5250	0.481	0.0000	0.0000	0
25/08/2009	JN02	2009/11/05			jNote	7.4070	7.4340	0.365	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
25/08/2009	JN02	2010/02/04			jNote	7.6260	7.6510	0.328	0.0000	0.0000	0
25/08/2009	JN05	2009/11/05			jNote	8.2910	8.3090	0.217	0.0000	0.0000	0
25/08/2009	JN05	2010/02/04			jNote	8.4250	8.4410	0.190	0.0000	0.0000	0
25/08/2009	JN10	2009/11/05			jNote	8.5040	8.5080	0.047	0.0000	0.0000	0
25/08/2009	JN10	2010/02/04			jNote	8.5570	8.5620	0.058	0.0000	0.0000	0
25/08/2009	JROD	2009/08/31			jRod	7.1270	7.1260	(0.014)	0.0000	0.0000	0
25/08/2009	JROD	2009/09/30			jRod	7.0310	7.0260	(0.071)	0.0000	0.0000	0
25/08/2009	JROD	2009/10/30			jRod	7.0210	7.0140	(0.100)	0.0000	0.0000	0
25/08/2009	JROD	2009/11/30			jRod	7.1490	7.1450	(0.056)	0.0000	0.0000	0
25/08/2009	JROD	2009/12/31			jRod	7.2000	7.1980	(0.028)	0.0000	0.0000	0
25/08/2009	OTH1	2009/11/05			Index Future	290.4820	290.4440	(0.013)	0.0000	0.0000	3
25/08/2009	OTH1	2010/02/04			Index Future	295.8300	295.7900	(0.014)	0.0000	0.0000	0
25/08/2009	R153	2009/11/05			Bond Future	7.5280	7.5150	(0.173)	0.0000	0.0000	0
25/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	20.0000	21.0000	5.000	0	0	0
25/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	844.0000	834.0000	(1.185)	0	0	0
25/08/2009	R155	2009/11/05			Bond Future	7.6600	7.6650	0.065	0.0000	0.0000	0
25/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	577.0000	569.0000	(1.386)	0	0	0
25/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	419.0000	420.0000	0.239	0	0	0
25/08/2009	R157	2009/11/05			Bond Future	8.2130	8.2120	(0.012)	0.0000	0.0000	5,945
25/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	352.0000	346.0000	(1.705)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,174.0000	4,163.0000	(0.264)	0	0	0
25/08/2009	R157	2010/02/04			Bond Future	8.2730	8.2720	(0.012)	0.0000	0.0000	0
25/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,894.0000	3,884.0000	(0.257)	0	0	0
25/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,222.0000	1,218.0000	(0.327)	0	0	0
25/08/2009	R157	2010/05/06			Bond Future	8.2910	8.2900	(0.012)	0.0000	0.0000	0
25/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,208.0000	2,201.0000	(0.317)	0	0	0
25/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,213.0000	3,210.0000	(0.093)	0	0	0
25/08/2009	R157	2010/08/05			Bond Future	8.2660	8.2650	(0.012)	0.0000	0.0000	0
25/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,102.0000	2,096.0000	(0.285)	0	0	0
25/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,318.0000	4,316.0000	(0.046)	0	0	0
25/08/2009	R186	2009/11/05			Bond Future	8.7420	8.7420	-	0.0000	0.0000	11,394
25/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,682.0000	10,674.0000	(0.075)	0	0	0
25/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,930.0000	2,909.0000	(0.717)	0	0	240
25/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	315.0000	306.0000	(2.857)	0	0	240
25/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,008.0000	2,988.0000	(0.665)	0	0	0
25/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,363.0000	4,343.0000	(0.458)	0	0	0
25/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,875.0000	1,856.0000	(1.013)	0	0	5,000
25/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,339.0000	13,334.0000	(0.037)	0	0	0
25/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	142.0000	137.0000	(3.521)	0	0	5,000
25/08/2009	R186	2010/02/04			Bond Future	8.7800	8.7800	-	0.0000	0.0000	0
25/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,688.0000	7,675.0000	(0.169)	0	0	0
25/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,381.0000	2,368.0000	(0.546)	0	0	0
25/08/2009	R186	2010/05/06			Bond Future	8.7990	8.7990	-	0.0000	0.0000	0
25/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,500.0000	4,490.0000	(0.222)	0	0	0
25/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,403.0000	6,392.0000	(0.172)	0	0	0
25/08/2009	R186	2010/08/05			Bond Future	8.8000	8.7990	(0.011)	0.0000	0.0000	0
25/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,343.0000	8,340.0000	(0.036)	0	0	0
25/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,180.0000	4,168.0000	(0.287)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	R201	2009/11/05			Bond Future	8.2740	8.2730	(0.012)	0.0000	0.0000	2
25/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	222.0000	217.0000	(2.252)	0	0	0
25/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,499.0000	3,490.0000	(0.257)	0	0	0
25/08/2009	R201	2010/02/04			Bond Future	8.3250	8.3250	-	0.0000	0.0000	0
25/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,934.0000	3,930.0000	(0.102)	0	0	0
25/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	588.0000	584.0000	(0.680)	0	0	0
25/08/2009	R201	2010/05/06			Bond Future	8.3380	8.3370	(0.012)	0.0000	0.0000	0
25/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,800.0000	1,795.0000	(0.278)	0	0	0
25/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,414.0000	2,412.0000	(0.083)	0	0	0
25/08/2009	R201	2010/08/05			Bond Future	8.3070	8.3070	-	0.0000	0.0000	0
25/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,742.0000	3,739.0000	(0.080)	0	0	0
25/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,262.0000	1,259.0000	(0.238)	0	0	0
25/08/2009	R203	2009/11/05			Bond Future	8.7130	8.7230	0.115	0.0000	0.0000	1,570
25/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,160.0000	7,206.0000	0.642	0	0	0
25/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	177.0000	168.0000	(5.085)	0	0	0
25/08/2009	R203	2010/02/04			Bond Future	8.7730	8.7830	0.114	0.0000	0.0000	0
25/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,663.0000	4,690.0000	0.579	0	0	0
25/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,528.0000	1,502.0000	(1.702)	0	0	0
25/08/2009	R203	2010/05/06			Bond Future	8.8000	8.8110	0.125	0.0000	0.0000	0
25/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,945.0000	3,906.0000	(0.989)	0	0	0
25/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,906.0000	2,925.0000	0.654	0	0	0
25/08/2009	R203	2010/08/05			Bond Future	8.7980	8.8090	0.125	0.0000	0.0000	0
25/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,227.0000	5,187.0000	(0.765)	0	0	0
25/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,954.0000	2,971.0000	0.575	0	0	0
25/08/2009	R204	2009/11/05			Bond Future	8.7050	8.7150	0.115	0.0000	0.0000	2,301
25/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	196.0000	186.0000	(5.102)	0	0	0
25/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,829.0000	7,879.0000	0.639	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	R204	2010/02/04			Bond Future	8.7550	8.7650	0.114	0.0000	0.0000	0
25/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,715.0000	1,686.0000	(1.691)	0	0	0
25/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,062.0000	5,091.0000	0.573	0	0	0
25/08/2009	R204	2010/05/06			Bond Future	8.7800	8.7910	0.125	0.0000	0.0000	0
25/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,407.0000	4,363.0000	(0.998)	0	0	0
25/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,146.0000	3,166.0000	0.636	0	0	0
25/08/2009	R204	2010/08/05			Bond Future	8.7810	8.7920	0.125	0.0000	0.0000	0
25/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,869.0000	2,887.0000	0.627	0	0	0
25/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,480.0000	5,436.0000	(0.803)	0	0	0
25/08/2009	R206	2009/11/05			Bond Future	8.3230	8.3220	(0.012)	0.0000	0.0000	1,121
25/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	168.0000	165.0000	(1.786)	0	0	0
25/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,026.0000	3,019.0000	(0.231)	0	0	0
25/08/2009	R206	2010/02/04			Bond Future	8.3850	8.3840	(0.012)	0.0000	0.0000	0
25/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	468.0000	465.0000	(0.641)	0	0	0
25/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,381.0000	3,375.0000	(0.177)	0	0	0
25/08/2009	R206	2010/05/06			Bond Future	8.4080	8.4070	(0.012)	0.0000	0.0000	0
25/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,272.0000	1,267.0000	(0.393)	0	0	0
25/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,310.0000	2,309.0000	(0.043)	0	0	0
25/08/2009	R206	2010/08/05			Bond Future	8.3800	8.3800	-	0.0000	0.0000	0
25/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,062.0000	1,060.0000	(0.188)	0	0	0
25/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,828.0000	2,826.0000	(0.071)	0	0	0
25/08/2009	R207	2009/11/05			Bond Future	8.8120	8.8110	(0.011)	0.0000	0.0000	600
25/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	153.0000	149.0000	(2.614)	0	0	0
25/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,755.0000	8,745.0000	(0.114)	0	0	0
25/08/2009	R207	2010/02/04			Bond Future	8.8600	8.8600	-	0.0000	0.0000	0
25/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,468.0000	5,460.0000	(0.146)	0	0	0
25/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,669.0000	1,660.0000	(0.539)	0	0	0

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25/08/2009	R207	2010/05/06			Bond Future	8.8890	8.8880	(0.011)	0.0000	0.0000	0
25/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,942.0000	2,933.0000	(0.306)	0	0	0
25/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,061.0000	5,057.0000	(0.079)	0	0	0
25/08/2009	R207	2010/08/05			Bond Future	8.8950	8.8940	(0.011)	0.0000	0.0000	0
25/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,137.0000	6,135.0000	(0.033)	0	0	0
25/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,677.0000	2,669.0000	(0.299)	0	0	0
25/08/2009	R208	2009/11/05			Bond Future	8.8100	8.8090	(0.011)	0.0000	0.0000	5,125
25/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,337.0000	7,326.0000	(0.150)	0	0	0
25/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	189.0000	184.0000	(2.646)	0	0	0
25/08/2009	R208	2010/02/04			Bond Future	8.8560	8.8550	(0.011)	0.0000	0.0000	0
25/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,250.0000	4,237.0000	(0.306)	0	0	0
25/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,969.0000	1,963.0000	(0.305)	0	0	0
25/08/2009	R208	2010/05/06			Bond Future	8.8800	8.8790	(0.011)	0.0000	0.0000	0
25/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,593.0000	2,583.0000	(0.386)	0	0	0
25/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,850.0000	4,847.0000	(0.062)	0	0	0
25/08/2009	R208	2010/08/05			Bond Future	8.8820	8.8820	-	0.0000	0.0000	0
25/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,316.0000	6,310.0000	(0.095)	0	0	0
25/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,633.0000	2,627.0000	(0.228)	0	0	0
25/08/2009	R209	2009/11/05			Bond Future	8.2740	8.2740	-	0.0000	0.0000	3,051
25/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	88.0000	85.0000	(3.409)	0	0	5,000
25/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	457.0000	447.0000	(2.188)	13	13	0
25/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,702.0000	12,698.0000	(0.031)	0	0	0
25/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,110.0000	10,104.0000	(0.059)	0	0	0
25/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,492.0000	11,489.0000	(0.026)	0	0	0
25/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	213.0000	207.0000	(2.817)	0	0	0
25/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,761.0000	7,751.0000	(0.129)	0	0	0
25/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	87.0000	83.0000	(4.598)	0	0	2,970
25/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,564.0000	6,553.0000	(0.168)	0	0	0
25/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	584.0000	572.0000	(2.055)	0	0	0

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25/08/2009	R209	2010/02/04			Bond Future	8.2930	8.2920	(0.012)	0.0000	0.0000	0
25/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,773.0000	8,757.0000	(0.182)	0	0	0
25/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,316.0000	1,309.0000	(0.532)	0	0	2,500
25/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,270.0000	13,274.0000	0.030	0	0	0
25/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	384.0000	378.0000	(1.563)	0	0	0
25/08/2009	R209	2010/05/06			Bond Future	8.2960	8.2960	-	0.0000	0.0000	0
25/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,612.0000	5,603.0000	(0.160)	0	0	0
25/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,865.0000	3,856.0000	(0.233)	0	0	0
25/08/2009	R209	2010/08/05			Bond Future	8.2850	8.2840	(0.012)	0.0000	0.0000	0
25/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,757.0000	3,746.0000	(0.293)	0	0	0
25/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,651.0000	7,649.0000	(0.026)	0	0	0
25/08/2009	TRT1	2009/11/05			Index Future	298.1250	298.1060	(0.006)	0.0000	0.0000	100
25/08/2009	TRT1	2010/02/04			Index Future	303.6130	303.5930	(0.007)	0.0000	0.0000	0
25/08/2009	ZAAD	2009/09/14			Currency Future	6.5552	6.5485	(0.102)	0.0000	0.0000	240,943
25/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,055.0000	4,049.0000	(0.148)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	418.0000	423.0000	1.196	0	0	0
25/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	205.0000	209.0000	1.951	0	0	0
25/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	104.0000	106.0000	1.923	0	0	0
25/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	380.0000	373.0000	(1.842)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,206.0000	1,199.0000	(0.580)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,895.0000	7,902.0000	0.089	0	0	0
25/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	654.0000	660.0000	0.917	0	0	0
25/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0

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25/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	285.0000	290.0000	1.754	0	0	0
25/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	998.0000	1,005.0000	0.701	0	0	0
25/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,105.0000	3,099.0000	(0.193)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	566.0000	559.0000	(1.237)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,955.0000	1,949.0000	(0.307)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	511.0000	516.0000	0.978	0	0	0
25/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	135.0000	137.0000	1.481	0	0	0
25/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	472.0000	465.0000	(1.483)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	558.0000	564.0000	1.075	0	0	0
25/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,045.0000	2,052.0000	0.342	0	0	0
25/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	899.0000	906.0000	0.779	0	0	0
25/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,195.0000	2,202.0000	0.319	0	0	0
25/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,895.0000	5,902.0000	0.119	0	0	0
25/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	614.0000	607.0000	(1.140)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	418.0000	423.0000	1.196	0	0	0
25/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	380.0000	373.0000	(1.842)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	801.0000	807.0000	0.749	0	0	0
25/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,895.0000	3,902.0000	0.180	0	0	0
25/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	558.0000	564.0000	1.075	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	205.0000	209.0000	1.951	0	0	0
25/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,145.0000	2,152.0000	0.326	0	0	0
25/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,995.0000	2,002.0000	0.351	0	0	0
25/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	958.0000	951.0000	(0.731)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	606.0000	612.0000	0.990	0	0	0
25/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	949.0000	955.0000	0.632	0	0	0
25/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
25/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,105.0000	2,099.0000	(0.285)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	663.0000	656.0000	(1.056)	0	0	0
25/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	511.0000	516.0000	0.978	0	0	0
25/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	850.0000	856.0000	0.706	0	0	0
25/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	472.0000	465.0000	(1.483)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	850.0000	856.0000	0.706	0	0	0
25/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	135.0000	137.0000	1.481	0	0	0
25/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,145.0000	4,152.0000	0.169	0	0	0
25/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	104.0000	106.0000	1.923	0	0	0
25/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	752.0000	758.0000	0.798	0	0	0
25/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	336.0000	329.0000	(2.083)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	760.0000	753.0000	(0.921)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	57.0000	57.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	859.0000	852.0000	(0.815)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,995.0000	8,002.0000	0.088	0	0	0
25/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,955.0000	3,949.0000	(0.152)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	372.0000	377.0000	1.344	0	0	0
25/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	654.0000	660.0000	0.917	0	0	0
25/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,796.0000	1,802.0000	0.334	0	0	0
25/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,896.0000	1,902.0000	0.316	0	0	0
25/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,995.0000	4,002.0000	0.175	0	0	0
25/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	519.0000	512.0000	(1.349)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,955.0000	2,949.0000	(0.203)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	614.0000	607.0000	(1.140)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	703.0000	709.0000	0.853	0	0	0
25/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,007.0000	1,000.0000	(0.695)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,895.0000	5,902.0000	0.119	0	0	0
25/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	425.0000	418.0000	(1.647)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	711.0000	704.0000	(0.985)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,795.0000	3,802.0000	0.184	0	0	0
25/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,005.0000	1,999.0000	(0.299)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	464.0000	469.0000	1.078	0	0	0
25/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	606.0000	612.0000	0.990	0	0	0
25/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,155.0000	4,149.0000	(0.144)	0	0	0
25/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,255.0000	4,249.0000	(0.141)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,795.0000	5,802.0000	0.121	0	0	0
25/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,795.0000	7,802.0000	0.090	0	0	0
25/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,845.0000	5,852.0000	0.120	0	0	0
25/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
25/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,895.0000	3,902.0000	0.180	0	0	0
25/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,205.0000	2,199.0000	(0.272)	0	0	0
25/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,855.0000	1,849.0000	(0.323)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,255.0000	3,248.0000	(0.215)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,205.0000	3,199.0000	(0.187)	0	0	0

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25/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	285.0000	290.0000	1.754	0	0	0
25/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,855.0000	2,849.0000	(0.210)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,005.0000	3,999.0000	(0.150)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,205.0000	4,199.0000	(0.143)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,055.0000	2,049.0000	(0.292)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,745.0000	5,752.0000	0.122	0	0	0
25/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,845.0000	3,852.0000	0.182	0	0	0
25/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,745.0000	7,752.0000	0.090	0	0	0
25/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,845.0000	7,852.0000	0.089	0	0	0
25/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,805.0000	1,799.0000	(0.332)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,005.0000	2,998.0000	(0.233)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,805.0000	5,799.0000	(0.103)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,057.0000	1,050.0000	(0.662)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,846.0000	1,852.0000	0.325	0	0	0
25/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,505.0000	1,499.0000	(0.399)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,155.0000	2,149.0000	(0.278)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,805.0000	3,799.0000	(0.158)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,305.0000	1,299.0000	(0.460)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,745.0000	3,752.0000	0.187	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,695.0000	4,702.0000	0.149	0	0	0
25/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,005.0000	5,999.0000	(0.100)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,945.0000	7,952.0000	0.088	0	0	0
25/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,895.0000	7,902.0000	0.089	0	0	0
25/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,255.0000	2,249.0000	(0.266)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	809.0000	802.0000	(0.865)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,505.0000	4,499.0000	(0.133)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,696.0000	1,702.0000	0.354	0	0	0
25/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,945.0000	1,952.0000	0.360	0	0	0
25/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	175.0000	169.0000	(3.429)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,746.0000	1,752.0000	0.344	0	0	0
25/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,155.0000	3,148.0000	(0.222)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,945.0000	3,952.0000	0.177	0	0	0
25/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,106.0000	1,099.0000	(0.633)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	37.0000	37.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,496.0000	1,503.0000	0.468	0	0	0
25/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,195.0000	3,202.0000	0.219	0	0	0
25/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	175.0000	169.0000	(3.429)	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
25/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,255.0000	1,249.0000	(0.478)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,145.0000	6,152.0000	0.114	0	0	0
25/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,805.0000	2,799.0000	(0.214)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,305.0000	4,299.0000	(0.139)	0	0	0
25/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,156.0000	1,149.0000	(0.606)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,995.0000	6,002.0000	0.117	0	0	0
25/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,145.0000	8,152.0000	0.086	0	0	0
25/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,195.0000	6,202.0000	0.113	0	0	0
25/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	328.0000	333.0000	1.524	0	0	0
25/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,495.0000	4,502.0000	0.156	0	0	0
25/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
25/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	85.0000	86.0000	1.176	0	0	0
25/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
25/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,045.0000	4,052.0000	0.173	0	0	0
25/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	372.0000	377.0000	1.344	0	0	0
25/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,105.0000	4,099.0000	(0.146)	0	0	0
25/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,995.0000	3,002.0000	0.234	0	0	0
25/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	752.0000	758.0000	0.798	0	0	0
25/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	251.0000	245.0000	(2.390)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,195.0000	8,202.0000	0.085	0	0	0
25/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,095.0000	2,102.0000	0.334	0	0	0

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25/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
25/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,855.0000	3,849.0000	(0.156)	0	0	0
25/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,195.0000	4,202.0000	0.167	0	0	0
25/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
25/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,095.0000	4,102.0000	0.171	0	0	0
25/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,095.0000	6,102.0000	0.115	0	0	0
25/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,095.0000	8,102.0000	0.086	0	0	0
25/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	244.0000	248.0000	1.639	0	0	0
25/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	908.0000	901.0000	(0.771)	0	0	0
25/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,045.0000	6,052.0000	0.116	0	0	0
25/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	57.0000	57.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,045.0000	8,052.0000	0.087	0	0	0
25/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,245.0000	4,252.0000	0.165	0	0	0
25/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,245.0000	6,252.0000	0.112	0	0	0
25/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,245.0000	8,252.0000	0.085	0	0	0
25/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,905.0000	1,899.0000	(0.315)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,245.0000	2,252.0000	0.312	0	0	0
25/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,755.0000	3,748.0000	(0.186)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,905.0000	3,898.0000	(0.179)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,905.0000	2,898.0000	(0.241)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

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25/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,755.0000	1,749.0000	(0.342)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,755.0000	2,748.0000	(0.254)	0	0	0
25/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,446.0000	1,453.0000	0.484	0	0	0
25/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,945.0000	2,952.0000	0.238	0	0	0
25/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,445.0000	4,452.0000	0.157	0	0	0
25/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,945.0000	5,952.0000	0.118	0	0	0
25/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,555.0000	1,549.0000	(0.386)	0	0	0
25/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,055.0000	3,049.0000	(0.196)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,555.0000	4,549.0000	(0.132)	0	0	0
25/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,055.0000	6,049.0000	(0.099)	0	0	0
25/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14			Currency Future	6.6145	6.6071	(0.112)	6.6200	6.6000	705
25/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	562.0000	567.0000	0.890	0	0	0
25/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	554.0000	547.0000	(1.264)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,917.0000	1,910.0000	(0.365)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	633.0000	626.0000	(1.106)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,815.0000	3,807.0000	(0.210)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,286.0000	8,293.0000	0.084	0	0	0
25/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
25/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	643.0000	648.0000	0.778	0	0	0

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25/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,065.0000	4,057.0000	(0.197)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	759.0000	751.0000	(1.054)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
25/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	90.0000	90.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	643.0000	648.0000	0.778	0	0	0
25/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,066.0000	2,059.0000	(0.339)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
25/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,854.0000	1,860.0000	0.324	0	0	0
25/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,286.0000	6,293.0000	0.111	0	0	0
25/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	516.0000	510.0000	(1.163)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	445.0000	439.0000	(1.348)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	225.0000	229.0000	1.778	0	0	0
25/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	278.0000	282.0000	1.439	0	0	0
25/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	484.0000	489.0000	1.033	0	0	0
25/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,915.0000	2,907.0000	(0.274)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,079.0000	1,072.0000	(0.649)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	309.0000	313.0000	1.294	0	0	0
25/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,915.0000	3,907.0000	(0.204)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	480.0000	474.0000	(1.250)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	249.0000	253.0000	1.606	0	0	0
25/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	411.0000	405.0000	(1.460)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,166.0000	2,158.0000	(0.369)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,296.0000	2,303.0000	0.305	0	0	0
25/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	309.0000	313.0000	1.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	378.0000	373.0000	(1.323)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
25/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	278.0000	282.0000	1.439	0	0	0
25/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	263.0000	260.0000	(1.141)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	347.0000	343.0000	(1.153)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,177.0000	1,169.0000	(0.680)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,719.0000	1,711.0000	(0.465)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	562.0000	567.0000	0.890	0	0	0
25/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
25/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,215.0000	4,207.0000	(0.190)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	685.0000	690.0000	0.730	0	0	0
25/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	183.0000	185.0000	1.093	0	0	0
25/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	146.0000	148.0000	1.370	0	0	0
25/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,287.0000	4,294.0000	0.163	0	0	0
25/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	728.0000	733.0000	0.687	0	0	0
25/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,165.0000	3,157.0000	(0.253)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	484.0000	489.0000	1.033	0	0	0
25/08/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,274.0000	1,267.0000	(0.549)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	771.0000	776.0000	0.649	0	0	0
25/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	411.0000	415.0000	0.973	0	0	0
25/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	164.0000	166.0000	1.220	0	0	0
25/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	716.0000	709.0000	(0.978)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	445.0000	439.0000	(1.348)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,236.0000	6,243.0000	0.112	0	0	0
25/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
25/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,215.0000	3,207.0000	(0.249)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	602.0000	607.0000	0.831	0	0	0
25/08/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	447.0000	451.0000	0.895	0	0	0
25/08/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	376.0000	380.0000	1.064	0	0	0
25/08/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,515.0000	4,507.0000	(0.177)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,115.0000	3,107.0000	(0.257)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,965.0000	2,957.0000	(0.270)	0	0	0
25/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	523.0000	527.0000	0.765	0	0	0
25/08/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,967.0000	1,959.0000	(0.407)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
25/08/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,015.0000	6,007.0000	(0.133)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,886.0000	5,893.0000	0.119	0	0	0
25/08/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,265.0000	4,257.0000	(0.188)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,952.0000	1,958.0000	0.307	0	0	0
25/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
25/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	14.50	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
25/08/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	516.0000	510.0000	(1.163)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,050.0000	2,057.0000	0.341	0	0	0
25/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,513.0000	1,519.0000	0.397	0	0	0
25/08/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,886.0000	7,893.0000	0.089	0	0	0
25/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,765.0000	5,757.0000	(0.139)	0	0	0
25/08/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,938.0000	3,945.0000	0.178	0	0	0
25/08/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	674.0000	667.0000	(1.039)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,165.0000	4,157.0000	(0.192)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,756.0000	1,762.0000	0.342	0	0	0
25/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,936.0000	7,943.0000	0.088	0	0	0
25/08/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	593.0000	586.0000	(1.180)	0	0	0
25/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,037.0000	4,045.0000	0.198	0	0	0
25/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,836.0000	7,843.0000	0.089	0	0	0
25/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,015.0000	3,007.0000	(0.265)	0	0	0
25/08/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,737.0000	4,744.0000	0.148	0	0	0
25/08/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,036.0000	8,043.0000	0.087	0	0	0
25/08/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	51.0000	51.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,836.0000	5,843.0000	0.120	0	0	0
25/08/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,521.0000	1,513.0000	(0.526)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,888.0000	3,895.0000	0.180	0	0	0
25/08/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,036.0000	6,043.0000	0.116	0	0	0
25/08/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,838.0000	3,845.0000	0.182	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	984.0000	976.0000	(0.813)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	447.0000	451.0000	0.895	0	0	0
25/08/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,903.0000	1,909.0000	0.315	0	0	0
25/08/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,239.0000	3,247.0000	0.247	0	0	0
25/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	938.0000	930.0000	(0.853)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,765.0000	2,757.0000	(0.289)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,116.0000	2,109.0000	(0.331)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,788.0000	3,795.0000	0.185	0	0	0
25/08/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,115.0000	4,107.0000	(0.194)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,149.0000	2,155.0000	0.279	0	0	0
25/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,137.0000	4,145.0000	0.193	0	0	0
25/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,805.0000	1,811.0000	0.332	0	0	0
25/08/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,128.0000	1,120.0000	(0.709)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,136.0000	6,143.0000	0.114	0	0	0
25/08/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,266.0000	2,258.0000	(0.353)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,225.0000	1,218.0000	(0.571)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	411.0000	405.0000	(1.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/08/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,136.0000	8,143.0000	0.086	0	0	0
25/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,736.0000	7,743.0000	0.090	0	0	0
25/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,715.0000	2,707.0000	(0.295)	0	0	0
25/08/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,216.0000	2,208.0000	(0.361)	0	0	0
25/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,487.0000	4,494.0000	0.156	0	0	0
25/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,265.0000	3,257.0000	(0.245)	0	0	0
25/08/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
25/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,715.0000	3,707.0000	(0.215)	0	0	0
25/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,986.0000	5,993.0000	0.117	0	0	0
25/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/08/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	203.0000	206.0000	1.478	0	0	0
25/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,736.0000	5,743.0000	0.122	0	0	0
25/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,786.0000	5,793.0000	0.121	0	0	0
25/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	146.0000	148.0000	1.370	0	0	0
25/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,738.0000	3,745.0000	0.187	0	0	0
25/08/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	342.0000	346.0000	1.170	0	0	0
25/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
25/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,786.0000	7,793.0000	0.090	0	0	0
25/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,990.0000	2,998.0000	0.268	0	0	0
25/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,865.0000	3,857.0000	(0.207)	0	0	0
25/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	411.0000	415.0000	0.973	0	0	0
25/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	164.0000	166.0000	1.220	0	0	0
25/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	175.0000	172.0000	(1.714)	0	0	0
25/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,865.0000	2,857.0000	(0.279)	0	0	0
25/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	892.0000	884.0000	(0.897)	0	0	0
25/08/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	318.0000	313.0000	(1.572)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,867.0000	1,860.0000	(0.375)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	290.0000	286.0000	(1.379)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	378.0000	373.0000	(1.323)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	175.0000	172.0000	(1.714)	0	0	0
25/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
25/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,087.0000	4,095.0000	0.196	0	0	0
25/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	347.0000	343.0000	(1.153)	0	0	0
25/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	290.0000	286.0000	(1.379)	0	0	0
25/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,988.0000	3,995.0000	0.176	0	0	0
25/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,086.0000	6,093.0000	0.115	0	0	0
25/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	225.0000	229.0000	1.778	0	0	0
25/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,986.0000	7,993.0000	0.088	0	0	0
25/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	183.0000	185.0000	1.093	0	0	0
25/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	376.0000	380.0000	1.064	0	0	0
25/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,015.0000	4,007.0000	(0.199)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,086.0000	8,093.0000	0.087	0	0	0
25/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,099.0000	2,106.0000	0.333	0	0	0
25/08/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,965.0000	3,957.0000	(0.202)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,017.0000	2,009.0000	(0.397)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,001.0000	2,008.0000	0.350	0	0	0
25/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,031.0000	1,023.0000	(0.776)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,198.0000	2,204.0000	0.273	0	0	0

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25/08/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,187.0000	4,195.0000	0.191	0	0	0
25/08/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,236.0000	8,243.0000	0.085	0	0	0
25/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,186.0000	6,193.0000	0.113	0	0	0
25/08/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	847.0000	839.0000	(0.945)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	32.0000	32.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,815.0000	2,807.0000	(0.284)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,765.0000	3,757.0000	(0.212)	0	0	0
25/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,186.0000	8,193.0000	0.086	0	0	0
25/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,768.0000	1,761.0000	(0.396)	0	0	0
25/08/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,818.0000	1,810.0000	(0.440)	0	0	0
25/08/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,247.0000	2,254.0000	0.312	0	0	0
25/08/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,237.0000	4,245.0000	0.189	0	0	0
25/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	803.0000	795.0000	(0.996)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	38.0000	38.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,065.0000	6,057.0000	(0.132)	0	0	0
25/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,565.0000	4,557.0000	(0.175)	0	0	0
25/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,941.0000	2,948.0000	0.238	0	0	0
25/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,936.0000	5,943.0000	0.118	0	0	0
25/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,437.0000	4,444.0000	0.158	0	0	0
25/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0

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25/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,465.0000	1,471.0000	0.410	0	0	0
25/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,570.0000	1,562.0000	(0.510)	0	0	0
25/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,065.0000	3,057.0000	(0.261)	0	0	0
25/08/2009	ZAAD	2010/03/15			Currency Future	6.6621	6.6561	(0.090)	0.0000	0.0000	8
25/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,013.0000	3,007.0000	(0.199)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	103.0000	105.0000	1.942	0	0	0
25/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	447.0000	450.0000	0.671	0	0	0
25/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,186.0000	1,180.0000	(0.506)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	716.0000	711.0000	(0.698)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	344.0000	342.0000	(0.581)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	364.0000	361.0000	(0.824)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,168.0000	2,162.0000	(0.277)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,283.0000	1,277.0000	(0.468)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	912.0000	907.0000	(0.548)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	298.0000	301.0000	1.007	0	0	0
25/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	352.0000	355.0000	0.852	0	0	0
25/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,995.0000	4,001.0000	0.150	0	0	0
25/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,163.0000	3,157.0000	(0.190)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	645.0000	640.0000	(0.775)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,218.0000	2,212.0000	(0.271)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	382.0000	386.0000	1.047	0	0	0
25/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	151.0000	1.342	0	0	0
25/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,990.0000	5,996.0000	0.100	0	0	0
25/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,235.0000	1,229.0000	(0.486)	0	0	0

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25/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,263.0000	3,257.0000	(0.184)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,872.0000	1,865.0000	(0.374)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	309.0000	306.0000	(0.971)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	249.0000	252.0000	1.205	0	0	0
25/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	611.0000	607.0000	(0.655)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,989.0000	7,995.0000	0.075	0	0	0
25/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	167.0000	169.0000	1.198	0	0	0
25/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,864.0000	2,858.0000	(0.209)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	462.0000	458.0000	(0.866)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	579.0000	575.0000	(0.691)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,062.0000	4,056.0000	(0.148)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,267.0000	2,261.0000	(0.265)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
25/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,012.0000	4,006.0000	(0.150)	0	0	0
25/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,905.0000	1,911.0000	0.315	0	0	0
25/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	133.0000	134.0000	0.752	0	0	0
25/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,840.0000	5,846.0000	0.103	0	0	0
25/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	206.0000	208.0000	0.971	0	0	0
25/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,939.0000	7,945.0000	0.076	0	0	0
25/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,239.0000	8,245.0000	0.073	0	0	0
25/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	518.0000	514.0000	(0.772)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,090.0000	1,084.0000	(0.550)	0	0	0
25/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,213.0000	3,207.0000	(0.187)	0	0	0

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25/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,739.0000	7,745.0000	0.078	0	0	0
25/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	830.0000	825.0000	(0.602)	0	0	0
25/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	662.0000	667.0000	0.755	0	0	0
25/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	548.0000	544.0000	(0.730)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
25/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	186.0000	188.0000	1.075	0	0	0
25/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,049.0000	2,055.0000	0.293	0	0	0
25/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,940.0000	5,946.0000	0.101	0	0	0
25/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,741.0000	5,747.0000	0.105	0	0	0
25/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	224.0000	223.0000	(0.446)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,020.0000	2,014.0000	(0.297)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	91.0000	92.0000	1.099	0	0	0
25/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,846.0000	3,852.0000	0.156	0	0	0
25/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,090.0000	6,096.0000	0.099	0	0	0
25/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	292.0000	290.0000	(0.685)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	382.0000	386.0000	1.047	0	0	0
25/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	249.0000	247.0000	(0.803)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,042.0000	1,036.0000	(0.576)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	753.0000	748.0000	(0.664)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,839.0000	7,845.0000	0.077	0	0	0
25/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,094.0000	4,100.0000	0.147	0	0	0
25/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,945.0000	3,951.0000	0.152	0	0	0
25/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,039.0000	8,045.0000	0.075	0	0	0
25/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,858.0000	1,863.0000	0.269	0	0	0
25/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,747.0000	3,753.0000	0.160	0	0	0
25/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,773.0000	1,767.0000	(0.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	480.0000	484.0000	0.833	0	0	0
25/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	344.0000	342.0000	(0.581)	0	0	0
25/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	587.0000	591.0000	0.681	0	0	0
25/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	680.0000	675.0000	(0.735)	0	0	0
25/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,143.0000	2,148.0000	0.233	0	0	0
25/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,212.0000	4,206.0000	(0.142)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,862.0000	3,856.0000	(0.155)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	277.0000	275.0000	(0.722)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	548.0000	544.0000	(0.730)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	263.0000	261.0000	(0.760)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	61.0000	61.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
25/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	551.0000	555.0000	0.726	0	0	0
25/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	151.0000	1.342	0	0	0
25/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	791.0000	786.0000	(0.632)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	611.0000	607.0000	(0.655)	0	0	0
25/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	117.0000	119.0000	1.709	0	0	0
25/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	186.0000	188.0000	1.075	0	0	0
25/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,089.0000	8,095.0000	0.074	0	0	0
25/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,714.0000	2,708.0000	(0.221)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	324.0000	327.0000	0.926	0	0	0
25/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,069.0000	2,063.0000	(0.290)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,724.0000	1,718.0000	(0.348)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,332.0000	2,337.0000	0.214	0	0	0
25/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,090.0000	1,084.0000	(0.550)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,293.0000	4,299.0000	0.140	0	0	0
25/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	386.0000	383.0000	(0.777)	0	0	0
25/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,063.0000	3,057.0000	(0.196)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,970.0000	1,964.0000	(0.305)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,796.0000	3,802.0000	0.158	0	0	0
25/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,001.0000	2,007.0000	0.300	0	0	0
25/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	63.0000	63.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,810.0000	1,816.0000	0.331	0	0	0
25/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,289.0000	8,295.0000	0.072	0	0	0
25/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,262.0000	4,256.0000	(0.141)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,962.0000	3,956.0000	(0.151)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	72.0000	72.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,964.0000	2,957.0000	(0.236)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	998.0000	992.0000	(0.601)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,290.0000	6,296.0000	0.095	0	0	0
25/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,162.0000	4,156.0000	(0.144)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,113.0000	3,107.0000	(0.193)	0	0	0
25/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	46.0000	46.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,040.0000	6,046.0000	0.099	0	0	0
25/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,789.0000	7,795.0000	0.077	0	0	0
25/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	65.0000	65.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	515.0000	519.0000	0.777	0	0	0
25/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	36.0000	36.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	871.0000	866.0000	(0.574)	0	0	0
25/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,953.0000	1,959.0000	0.307	0	0	0
25/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,284.0000	2,290.0000	0.263	0	0	0
25/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,138.0000	1,132.0000	(0.527)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,240.0000	6,246.0000	0.096	0	0	0
25/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	489.0000	485.0000	(0.818)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	49.0000	49.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,895.0000	3,901.0000	0.154	0	0	0
25/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,244.0000	4,250.0000	0.141	0	0	0
25/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	227.0000	229.0000	0.881	0	0	0
25/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,096.0000	2,101.0000	0.239	0	0	0
25/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,237.0000	2,243.0000	0.268	0	0	0
25/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,791.0000	5,796.0000	0.086	0	0	0
25/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,044.0000	4,050.0000	0.148	0	0	0
25/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	324.0000	327.0000	0.926	0	0	0
25/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,194.0000	4,200.0000	0.143	0	0	0
25/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,140.0000	6,146.0000	0.098	0	0	0
25/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,112.0000	4,106.0000	(0.146)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,822.0000	1,816.0000	(0.329)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,814.0000	2,808.0000	(0.213)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	386.0000	383.0000	(0.777)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,119.0000	2,113.0000	(0.283)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	43.0000	43.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	309.0000	306.0000	(0.971)	0	0	0
25/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,812.0000	3,806.0000	(0.157)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,889.0000	7,895.0000	0.076	0	0	0
25/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	435.0000	432.0000	(0.690)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	447.0000	450.0000	0.671	0	0	0
25/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	326.0000	323.0000	(0.920)	0	0	0
25/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,890.0000	5,896.0000	0.102	0	0	0
25/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,190.0000	6,196.0000	0.097	0	0	0
25/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	414.0000	417.0000	0.725	0	0	0
25/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,712.0000	3,706.0000	(0.162)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	410.0000	407.0000	(0.732)	0	0	0
25/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	955.0000	949.0000	(0.628)	0	0	0
25/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	273.0000	276.0000	1.099	0	0	0
25/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,912.0000	3,906.0000	(0.153)	0	0	0
25/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,921.0000	1,915.0000	(0.312)	0	0	0
25/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,914.0000	2,908.0000	(0.206)	0	0	0
25/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,189.0000	8,195.0000	0.073	0	0	0
25/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,144.0000	4,150.0000	0.145	0	0	0
25/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,139.0000	8,145.0000	0.074	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2009	ZAAD 2010/03/15	8.80	Put	Currency Future	2,190.0000	2,195.0000	0.228	0	0	0
25/08/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,762.0000	3,756.0000	(0.159)	0	0	0
25/08/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,764.0000	2,758.0000	(0.217)	0	0	0

Grand Total: **1,201,490**