



Derivatives High/Low Report

High/Low for 27/08/2009

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
27/08/2009	\$ / R 2009/09/14			Currency Future	7.8972	7.8901	(0.090)	7.9200	7.8700	278,888
27/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,747.0000	1,740.0000	(0.401)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	25
27/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	712.0000	718.0000	0.843	0	0	0
27/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	100
27/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,903.0000	2,910.0000	0.241	0	0	0
27/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,747.0000	4,740.0000	(0.147)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,853.0000	1,860.0000	0.378	0	0	0
27/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,697.0000	4,690.0000	(0.149)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,703.0000	3,710.0000	0.189	0	0	0
27/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	161.0000	161.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	467.0000	459.0000	(1.713)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	25
27/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,404.0000	1,411.0000	0.499	0	0	0
27/08/2009	\$ / R 2009/09/14	10.70	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
27/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,253.0000	2,260.0000	0.311	0	0	0
27/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,203.0000	3,210.0000	0.219	0	0	0
27/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	2,054
27/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,247.0000	3,240.0000	(0.216)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	161.0000	161.0000	-	0	0	140
27/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	523.0000	527.0000	0.765	0	0	0
27/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	760.0000	766.0000	0.789	0	0	0
27/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,803.0000	2,810.0000	0.250	0	0	0
27/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,253.0000	4,260.0000	0.165	0	0	0
27/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	110
27/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,803.0000	5,810.0000	0.121	0	0	0
27/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	266.0000	267.0000	0.376	0	0	0
27/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,753.0000	5,760.0000	0.122	0	0	0
27/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	907.0000	914.0000	0.772	0	0	0
27/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,453.0000	1,460.0000	0.482	0	0	0
27/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	432.0000	436.0000	0.926	0	0	0
27/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,453.0000	3,460.0000	0.203	0	0	0
27/08/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,703.0000	4,710.0000	0.149	0	0	0
27/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	200
27/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,603.0000	2,610.0000	0.269	0	0	0
27/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,503.0000	7,510.0000	0.093	0	0	0
27/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	751.0000	744.0000	(0.932)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	222.0000	213.0000	(4.054)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,003.0000	6,010.0000	0.117	0	0	0
27/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,703.0000	1,710.0000	0.411	0	0	0
27/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,303.0000	3,310.0000	0.212	0	0	0
27/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,253.0000	7,260.0000	0.097	0	0	0
27/08/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,153.0000	2,160.0000	0.325	0	0	0
27/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,053.0000	2,060.0000	0.341	0	0	0
27/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,997.0000	2,990.0000	(0.234)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,053.0000	2,060.0000	0.341	0	0	0
27/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	346.0000	349.0000	0.867	0	0	110
27/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	422.0000	414.0000	(1.896)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,953.0000	1,960.0000	0.358	0	0	0
27/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,497.0000	4,490.0000	(0.156)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,253.0000	3,260.0000	0.215	0	0	0
27/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,303.0000	7,310.0000	0.096	0	0	0
27/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,253.0000	2,260.0000	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
27/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,903.0000	4,910.0000	0.143	0	0	0
27/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,753.0000	2,760.0000	0.254	0	0	0
27/08/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	296.0000	288.0000	(2.703)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,247.0000	1,240.0000	(0.561)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,503.0000	4,510.0000	0.155	0	0	0
27/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,697.0000	1,690.0000	(0.412)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,903.0000	3,910.0000	0.179	0	0	0
27/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,503.0000	1,510.0000	0.466	0	0	0
27/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,497.0000	1,490.0000	(0.468)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,803.0000	4,810.0000	0.146	0	0	0
27/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,098.0000	1,091.0000	(0.638)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	388.0000	392.0000	1.031	0	0	0
27/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,803.0000	1,810.0000	0.388	0	0	0
27/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,653.0000	2,660.0000	0.264	0	0	0
27/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,253.0000	3,260.0000	0.215	0	0	0
27/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,197.0000	3,190.0000	(0.219)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,803.0000	3,810.0000	0.184	0	0	0
27/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	606.0000	599.0000	(1.155)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	305.0000	307.0000	0.656	0	0	25

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,953.0000	2,960.0000	0.237	0	0	0
27/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,953.0000	2,960.0000	0.237	0	0	0
27/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,753.0000	1,760.0000	0.399	0	0	0
27/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,153.0000	3,160.0000	0.222	0	0	0
27/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	956.0000	963.0000	0.732	0	0	0
27/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,503.0000	1,510.0000	0.466	0	0	0
27/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	194.0000	194.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	809.0000	815.0000	0.742	0	0	0
27/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,304.0000	1,311.0000	0.537	0	0	0
27/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	2,000
27/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	25
27/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	800.0000	793.0000	(0.875)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	337.0000	328.0000	(2.671)	0	0	13,157
27/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	258.0000	249.0000	(3.488)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,953.0000	1,960.0000	0.358	0	0	0
27/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,653.0000	2,660.0000	0.264	0	0	0
27/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,903.0000	1,910.0000	0.368	0	0	0
27/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

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27/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,403.0000	4,410.0000	0.159	0	0	0
27/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,053.0000	3,060.0000	0.229	0	0	0
27/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,153.0000	2,160.0000	0.325	0	0	0
27/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,303.0000	4,310.0000	0.163	0	0	0
27/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,753.0000	4,760.0000	0.147	0	0	0
27/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
27/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,803.0000	1,810.0000	0.388	0	0	0
27/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,254.0000	1,261.0000	0.558	0	0	0
27/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	998.0000	991.0000	(0.701)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,853.0000	3,860.0000	0.182	0	0	0
27/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	229.0000	229.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	664.0000	669.0000	0.753	0	0	0
27/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,304.0000	1,311.0000	0.537	0	0	0
27/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,503.0000	2,510.0000	0.280	0	0	0
27/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,753.0000	3,760.0000	0.187	0	0	0
27/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,453.0000	1,460.0000	0.482	0	0	0
27/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,003.0000	2,010.0000	0.349	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,547.0000	1,540.0000	(0.452)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,653.0000	1,660.0000	0.423	0	0	0
27/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,204.0000	1,211.0000	0.581	0	0	0
27/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,853.0000	4,860.0000	0.144	0	0	0
27/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,047.0000	2,040.0000	(0.342)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,553.0000	1,560.0000	0.451	0	0	0
27/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,105.0000	1,112.0000	0.633	0	0	0
27/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	809.0000	815.0000	0.742	0	0	0
27/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,703.0000	2,710.0000	0.259	0	0	0
27/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,603.0000	1,610.0000	0.437	0	0	0
27/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,003.0000	2,010.0000	0.349	0	0	0
27/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,297.0000	1,290.0000	(0.540)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	949.0000	941.0000	(0.843)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,553.0000	2,560.0000	0.274	0	0	0
27/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,204.0000	1,211.0000	0.581	0	0	0
27/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,148.0000	1,140.0000	(0.697)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,753.0000	1,760.0000	0.399	0	0	0
27/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,703.0000	1,710.0000	0.411	0	0	0
27/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,103.0000	6,110.0000	0.115	0	0	0
27/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,053.0000	6,060.0000	0.116	0	0	0
27/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,048.0000	1,041.0000	(0.668)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,303.0000	2,310.0000	0.304	0	0	0
27/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	559.0000	551.0000	(1.431)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,006.0000	1,012.0000	0.596	0	0	0
27/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,203.0000	2,210.0000	0.318	0	0	0
27/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,947.0000	1,940.0000	(0.360)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,155.0000	1,161.0000	0.519	0	0	0
27/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,403.0000	2,410.0000	0.291	0	0	0
27/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,453.0000	4,460.0000	0.157	0	0	0
27/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,647.0000	1,640.0000	(0.425)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,753.0000	2,760.0000	0.254	0	0	0
27/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	513.0000	505.0000	(1.559)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	703.0000	695.0000	(1.138)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,953.0000	3,960.0000	0.177	0	0	0
27/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,003.0000	4,010.0000	0.175	0	0	0
27/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	956.0000	963.0000	0.732	0	0	0
27/08/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,353.0000	4,360.0000	0.161	0	0	0
27/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,453.0000	2,460.0000	0.285	0	0	0
27/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,897.0000	1,890.0000	(0.369)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,353.0000	2,360.0000	0.297	0	0	0
27/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,203.0000	2,210.0000	0.318	0	0	0
27/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,553.0000	1,560.0000	0.451	0	0	0
27/08/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,103.0000	5,110.0000	0.137	0	0	0
27/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	140
27/08/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,203.0000	3,210.0000	0.219	0	0	0
27/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	3,947.0000	3,940.0000	(0.177)	0	0	0
27/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,653.0000	1,660.0000	0.423	0	0	0
27/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,155.0000	1,161.0000	0.519	0	0	0
27/08/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,903.0000	1,910.0000	0.368	0	0	0
27/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,198.0000	1,190.0000	(0.668)	0	0	0
27/08/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,055.0000	1,062.0000	0.664	0	0	0
27/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,003.0000	3,010.0000	0.233	0	0	0
27/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,354.0000	1,361.0000	0.517	0	0	0
27/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,897.0000	3,890.0000	(0.180)	0	0	0
27/08/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	200
27/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,453.0000	2,460.0000	0.285	0	0	0
27/08/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,353.0000	3,360.0000	0.209	0	0	0
27/08/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,947.0000	2,940.0000	(0.238)	0	0	0
27/08/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,797.0000	3,790.0000	(0.184)	0	0	0
27/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,603.0000	4,610.0000	0.152	0	0	0
27/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,953.0000	5,960.0000	0.118	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,897.0000	2,890.0000	(0.242)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	569.0000	574.0000	0.879	0	0	0
27/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,853.0000	2,860.0000	0.245	0	0	0
27/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,703.0000	2,710.0000	0.259	0	0	0
27/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,997.0000	1,990.0000	(0.351)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,103.0000	2,110.0000	0.333	0	0	0
27/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,547.0000	3,540.0000	(0.197)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	15,157
27/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,503.0000	2,510.0000	0.280	0	0	0
27/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,153.0000	3,160.0000	0.222	0	0	0
27/08/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	858.0000	864.0000	0.699	0	0	0
27/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,603.0000	3,610.0000	0.194	0	0	0
27/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,453.0000	6,460.0000	0.108	0	0	0
27/08/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,097.0000	4,090.0000	(0.171)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,047.0000	3,040.0000	(0.230)	0	0	0
27/08/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,597.0000	1,590.0000	(0.438)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	7.0000	7.0000	-	0	0	2,000
27/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
27/08/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,303.0000	6,310.0000	0.111	0	0	0
27/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,953.0000	4,960.0000	0.141	0	0	0
27/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	654.0000	647.0000	(1.070)	0	0	0
27/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,403.0000	6,410.0000	0.109	0	0	0
27/08/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	569.0000	574.0000	0.879	0	0	0
27/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,047.0000	4,040.0000	(0.173)	0	0	0
27/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	30
27/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,547.0000	2,540.0000	(0.275)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	2,847.0000	2,840.0000	(0.246)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,303.0000	2,310.0000	0.304	0	0	0
27/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,103.0000	3,110.0000	0.226	0	0	0
27/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,253.0000	6,260.0000	0.112	0	0	0
27/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,653.0000	4,660.0000	0.150	0	0	0
27/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,003.0000	3,010.0000	0.233	0	0	0
27/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,597.0000	3,590.0000	(0.195)	0	0	0
27/08/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,397.0000	1,390.0000	(0.501)	0	0	0
27/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,747.0000	2,740.0000	(0.255)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,647.0000	3,640.0000	(0.192)	0	0	0
27/08/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,697.0000	2,690.0000	(0.260)	0	0	0
27/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	6,153.0000	6,160.0000	0.114	0	0	0
27/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,597.0000	2,590.0000	(0.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,853.0000	5,860.0000	0.120	0	0	0
27/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,353.0000	6,360.0000	0.110	0	0	0
27/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	616.0000	622.0000	0.974	0	0	0
27/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,647.0000	2,640.0000	(0.264)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	850.0000	842.0000	(0.941)	0	0	0
27/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	3,847.0000	3,840.0000	(0.182)	0	0	0
27/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,403.0000	2,410.0000	0.291	0	0	0
27/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,903.0000	2,910.0000	0.241	0	0	0
27/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,847.0000	1,840.0000	(0.379)	0	0	0
27/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,997.0000	3,990.0000	(0.175)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,697.0000	3,690.0000	(0.189)	0	0	0
27/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,497.0000	3,490.0000	(0.200)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	2,147.0000	2,140.0000	(0.326)	0	0	0
27/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	899.0000	892.0000	(0.779)	0	0	0
27/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,003.0000	5,010.0000	0.140	0	0	0
27/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,747.0000	3,740.0000	(0.187)	0	0	0
27/08/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,403.0000	3,410.0000	0.206	0	0	0
27/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,503.0000	6,510.0000	0.108	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,097.0000	2,090.0000	(0.334)	0	0	0
27/08/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,503.0000	3,510.0000	0.200	0	0	0
27/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,497.0000	2,490.0000	(0.280)	0	0	0
27/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,203.0000	6,210.0000	0.113	0	0	0
27/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,097.0000	3,090.0000	(0.226)	0	0	0
27/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,553.0000	4,560.0000	0.154	0	0	0
27/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,098.0000	1,091.0000	(0.638)	0	0	0
27/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,447.0000	1,440.0000	(0.484)	0	0	0
27/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,797.0000	1,790.0000	(0.390)	0	0	0
27/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,903.0000	5,910.0000	0.119	0	0	0
27/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,797.0000	2,790.0000	(0.250)	0	0	0
27/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,147.0000	3,140.0000	(0.222)	0	0	0
27/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,553.0000	3,560.0000	0.197	0	0	0
27/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	949.0000	941.0000	(0.843)	0	0	0
27/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,147.0000	4,140.0000	(0.169)	0	0	0
27/08/2009	\$ / R	2009/12/14			Currency Future	8.0293	8.0224	(0.086)	8.0500	8.0200	97,037
27/08/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	767.0000	761.0000	(0.782)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,405.0000	2,410.0000	0.208	0	0	0
27/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,232.0000	2,225.0000	(0.314)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	335.0000	330.0000	(1.493)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
27/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	356.0000	358.0000	0.562	0	0	0
27/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	247
27/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,386.0000	3,392.0000	0.177	0	0	0
27/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	959.0000	962.0000	0.313	0	0	0
27/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	846.0000	841.0000	(0.591)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,164.0000	2,169.0000	0.231	0	0	0
27/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	138.0000	134.0000	(2.899)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
27/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	211.0000	212.0000	0.474	0	0	0
27/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	791.0000	794.0000	0.379	0	0	0
27/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,452.0000	1,456.0000	0.275	0	0	0
27/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	9,530
27/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,575.0000	4,582.0000	0.153	0	0	0
27/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	173.0000	174.0000	0.578	0	0	0
27/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,551.0000	2,556.0000	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
27/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	791.0000	794.0000	0.379	0	0	0
27/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,260.0000	2,265.0000	0.221	0	0	0
27/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,271.0000	7,278.0000	0.096	0	0	0
27/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	711.0000	713.0000	0.281	0	0	0
27/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,893.0000	2,899.0000	0.207	0	0	0
27/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	916.0000	919.0000	0.328	0	0	0
27/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,238.0000	3,244.0000	0.185	0	0	0
27/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,108.0000	1,102.0000	(0.542)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	595.0000	597.0000	0.336	0	0	0
27/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,877.0000	1,881.0000	0.213	0	0	0
27/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,121.0000	7,128.0000	0.098	0	0	0
27/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,782.0000	3,788.0000	0.159	0	0	0
27/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,287.0000	3,293.0000	0.183	0	0	0
27/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	356.0000	358.0000	0.562	0	0	0
27/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,212.0000	2,217.0000	0.226	0	0	0
27/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	266.0000	261.0000	(1.880)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	671.0000	674.0000	0.447	0	0	0
27/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,360.0000	1,363.0000	0.221	0	0	0
27/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,572.0000	5,579.0000	0.126	0	0	0
27/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	487.0000	489.0000	0.411	0	0	0
27/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	874.0000	877.0000	0.343	0	0	0
27/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,592.0000	1,596.0000	0.251	0	0	0
27/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,600.0000	2,605.0000	0.192	0	0	0
27/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,882.0000	3,888.0000	0.155	0	0	0
27/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	387.0000	389.0000	0.517	0	0	0
27/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	633.0000	635.0000	0.316	0	0	0
27/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,268.0000	1,272.0000	0.315	0	0	0
27/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	9,676
27/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,178.0000	1,182.0000	0.340	0	0	0
27/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	231.0000	233.0000	0.866	0	0	0
27/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,571.0000	6,578.0000	0.107	0	0	0
27/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,180.0000	3,173.0000	(0.220)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	276.0000	278.0000	0.725	0	0	0
27/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	461.0000	455.0000	(1.302)	0	0	0
27/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,182.0000	2,175.0000	(0.321)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	317.0000	311.0000	(1.893)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	11,185
27/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	750.0000	753.0000	0.400	0	0	0
27/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,499.0000	1,503.0000	0.267	0	0	0
27/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,795.0000	2,801.0000	0.215	0	0	0
27/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,116.0000	2,121.0000	0.236	0	0	0
27/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,073.0000	5,080.0000	0.138	0	0	0
27/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,061.0000	1,055.0000	(0.566)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	282.0000	277.0000	(1.773)	0	0	87
27/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,925.0000	1,929.0000	0.208	0	0	0
27/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	522.0000	524.0000	0.383	0	0	0
27/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,832.0000	3,838.0000	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
27/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,625.0000	4,632.0000	0.151	0	0	0
27/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,327.0000	4,333.0000	0.139	0	0	0
27/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,737.0000	1,730.0000	(0.403)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
27/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	453.0000	455.0000	0.442	0	0	0
27/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	406.0000	400.0000	(1.478)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,734.0000	1,738.0000	0.231	0	0	0
27/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,108.0000	1,102.0000	(0.542)	0	0	0
27/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,033.0000	2,026.0000	(0.344)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	301.0000	302.0000	0.332	0	0	0
27/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,277.0000	4,284.0000	0.164	0	0	0
27/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	916.0000	919.0000	0.328	0	0	0
27/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,023.0000	5,030.0000	0.139	0	0	0
27/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
27/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	356.0000	350.0000	(1.685)	0	0	747
27/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	50
27/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	1,184
27/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	253.0000	255.0000	0.791	0	0	0
27/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,041.0000	3,046.0000	0.164	0	0	0
27/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,272.0000	5,279.0000	0.133	0	0	0
27/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,871.0000	5,878.0000	0.119	0	0	0
27/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,021.0000	6,028.0000	0.116	0	0	0
27/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,479.0000	4,472.0000	(0.156)	0	0	0
27/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,030.0000	3,023.0000	(0.231)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	326.0000	328.0000	0.613	0	0	0
27/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	301.0000	302.0000	0.332	0	0	0
27/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,551.0000	2,556.0000	0.196	0	0	0
27/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	633.0000	635.0000	0.316	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
27/08/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	380.0000	375.0000	(1.316)	0	0	0
27/08/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,973.0000	4,980.0000	0.141	0	0	0
27/08/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	87.0000	89.0000	2.299	0	0	0
27/08/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	728.0000	723.0000	(0.687)	0	0	13,513
27/08/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,697.0000	2,703.0000	0.222	0	0	0
27/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,080.0000	4,086.0000	0.147	0	0	0
27/08/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	806.0000	800.0000	(0.744)	0	0	0
27/08/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	433.0000	427.0000	(1.386)	0	0	0
27/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	99.0000	100.0000	1.010	0	0	0
27/08/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,021.0000	2,026.0000	0.247	0	0	0
27/08/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,639.0000	1,643.0000	0.244	0	0	0
27/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	888.0000	882.0000	(0.676)	0	0	0
27/08/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
27/08/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,980.0000	2,973.0000	(0.235)	0	0	0
27/08/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,729.0000	4,722.0000	(0.148)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	380.0000	375.0000	(1.316)	0	0	200
27/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	75
27/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	13,513
27/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,633.0000	3,640.0000	0.193	0	0	0
27/08/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,492.0000	1,485.0000	(0.469)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	558.0000	560.0000	0.358	0	0	0
27/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	260
27/08/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,002.0000	1,005.0000	0.299	0	0	0
27/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,877.0000	1,881.0000	0.213	0	0	0
27/08/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,991.0000	2,997.0000	0.201	0	0	0
27/08/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,476.0000	4,482.0000	0.134	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,824.0000	4,831.0000	0.145	0	0	0
27/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
27/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
27/08/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	832.0000	835.0000	0.361	0	0	0
27/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,406.0000	1,410.0000	0.284	0	0	0
27/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,155.0000	1,149.0000	(0.519)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,230.0000	3,223.0000	(0.217)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,321.0000	7,328.0000	0.096	0	0	0
27/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	959.0000	962.0000	0.313	0	0	0
27/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,360.0000	1,363.0000	0.221	0	0	0
27/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,372.0000	5,379.0000	0.130	0	0	0
27/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	335.0000	330.0000	(1.493)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	282.0000	277.0000	(1.773)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	161.0000	157.0000	(2.484)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	193.0000	1.047	0	0	0
27/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,251.0000	1,244.0000	(0.560)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	453.0000	455.0000	0.442	0	0	0
27/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	161.0000	157.0000	(2.484)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,973.0000	1,977.0000	0.203	0	0	0
27/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
27/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,221.0000	7,228.0000	0.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	419.0000	421.0000	0.477	0	0	0
27/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,327.0000	4,333.0000	0.139	0	0	0
27/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,280.0000	3,273.0000	(0.213)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	299.0000	294.0000	(1.672)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	832.0000	835.0000	0.361	0	0	0
27/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,786.0000	1,779.0000	(0.392)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,379.0000	3,373.0000	(0.178)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	193.0000	1.047	0	0	0
27/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	522.0000	524.0000	0.383	0	0	0
27/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	138.0000	134.0000	(2.899)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,733.0000	3,739.0000	0.161	0	0	0
27/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	552.0000	547.0000	(0.906)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,771.0000	5,778.0000	0.121	0	0	0
27/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,282.0000	2,275.0000	(0.307)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	750.0000	753.0000	0.400	0	0	0
27/08/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,774.0000	4,781.0000	0.147	0	0	0
27/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,721.0000	6,728.0000	0.104	0	0	0
27/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,298.0000	1,292.0000	(0.462)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,021.0000	8,028.0000	0.087	0	0	0
27/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,089.0000	1,092.0000	0.275	0	0	0
27/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,502.0000	2,508.0000	0.240	0	0	0
27/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	490.0000	485.0000	(1.020)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,178.0000	4,185.0000	0.168	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,921.0000	7,928.0000	0.088	0	0	0
27/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,045.0000	1,048.0000	0.287	0	0	0
27/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,672.0000	5,678.0000	0.106	0	0	0
27/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
27/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,454.0000	2,459.0000	0.204	0	0	0
27/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,337.0000	3,342.0000	0.150	0	0	0
27/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	193.0000	1.047	0	0	0
27/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,212.0000	2,217.0000	0.226	0	0	0
27/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,073.0000	5,080.0000	0.138	0	0	0
27/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,885.0000	1,878.0000	(0.371)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,371.0000	7,378.0000	0.095	0	0	0
27/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,921.0000	5,928.0000	0.118	0	0	0
27/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,002.0000	1,005.0000	0.299	0	0	0
27/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,931.0000	3,937.0000	0.153	0	0	0
27/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	211.0000	212.0000	0.474	0	0	0
27/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,625.0000	4,632.0000	0.151	0	0	0
27/08/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,683.0000	3,689.0000	0.163	0	0	0
27/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,526.0000	4,532.0000	0.133	0	0	0
27/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,779.0000	3,772.0000	(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
27/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,874.0000	4,880.0000	0.123	0	0	0
27/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	585.0000	580.0000	(0.855)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	490.0000	485.0000	(1.020)	0	0	0
27/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,780.0000	2,773.0000	(0.252)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,223.0000	1,227.0000	0.327	0	0	0
27/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,309.0000	2,314.0000	0.217	0	0	0
27/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,795.0000	2,801.0000	0.215	0	0	0
27/08/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,322.0000	5,329.0000	0.132	0	0	0
27/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,030.0000	4,036.0000	0.149	0	0	0
27/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,357.0000	2,362.0000	0.212	0	0	0
27/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,472.0000	5,479.0000	0.128	0	0	0
27/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,722.0000	5,728.0000	0.105	0	0	0
27/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,017.0000	1,011.0000	(0.590)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
27/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,268.0000	1,272.0000	0.315	0	0	0
27/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,879.0000	3,872.0000	(0.180)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,829.0000	1,834.0000	0.273	0	0	0
27/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,746.0000	2,752.0000	0.218	0	0	0
27/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,675.0000	4,681.0000	0.128	0	0	0
27/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	156.0000	157.0000	0.641	0	0	0
27/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,322.0000	5,329.0000	0.132	0	0	0
27/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

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27/08/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,880.0000	2,873.0000	(0.243)	0	0	0
27/08/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,821.0000	6,828.0000	0.103	0	0	0
27/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,882.0000	3,888.0000	0.155	0	0	0
27/08/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,422.0000	5,429.0000	0.129	0	0	0
27/08/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,984.0000	1,977.0000	(0.353)	0	0	0
27/08/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
27/08/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,499.0000	1,503.0000	0.267	0	0	0
27/08/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
27/08/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,314.0000	1,318.0000	0.304	0	0	0
27/08/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,203.0000	1,197.0000	(0.499)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,979.0000	3,972.0000	(0.176)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,133.0000	2,126.0000	(0.328)	0	0	0
27/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,729.0000	3,722.0000	(0.188)	0	0	0
27/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,649.0000	2,654.0000	0.189	0	0	0
27/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,521.0000	7,528.0000	0.093	0	0	0
27/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,973.0000	1,977.0000	0.203	0	0	0
27/08/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	3,000
27/08/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,041.0000	3,046.0000	0.164	0	0	0
27/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,534.0000	3,540.0000	0.170	0	0	0
27/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
27/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/08/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,221.0000	8,228.0000	0.085	0	0	0
27/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,171.0000	6,178.0000	0.113	0	0	0
27/08/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,069.0000	2,073.0000	0.193	0	0	0
27/08/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	8.0000	8.0000	-	0	0	0

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27/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,921.0000	6,928.0000	0.101	0	0	0
27/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,545.0000	1,549.0000	0.259	0	0	0
27/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,129.0000	4,135.0000	0.145	0	0	0
27/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,164.0000	2,169.0000	0.231	0	0	0
27/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,130.0000	3,123.0000	(0.224)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
27/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	691.0000	685.0000	(0.868)	0	0	0
27/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
27/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,521.0000	6,528.0000	0.107	0	0	0
27/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,271.0000	8,278.0000	0.085	0	0	0
27/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,782.0000	3,788.0000	0.159	0	0	0
27/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,222.0000	5,229.0000	0.134	0	0	0
27/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,835.0000	1,829.0000	(0.327)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,116.0000	2,121.0000	0.236	0	0	0
27/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,395.0000	1,388.0000	(0.502)	0	0	0
27/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,830.0000	2,823.0000	(0.247)	0	0	0
27/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,590.0000	1,583.0000	(0.440)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,832.0000	3,838.0000	0.157	0	0	0
27/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,631.0000	2,624.0000	(0.266)	0	0	0
27/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,221.0000	6,228.0000	0.113	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,071.0000	6,078.0000	0.115	0	0	0
27/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,633.0000	3,640.0000	0.193	0	0	0
27/08/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,381.0000	2,374.0000	(0.294)	0	0	0
27/08/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,171.0000	8,178.0000	0.086	0	0	0
27/08/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	930.0000	924.0000	(0.645)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,942.0000	2,948.0000	0.204	0	0	0
27/08/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,629.0000	3,622.0000	(0.193)	0	0	0
27/08/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,071.0000	8,078.0000	0.087	0	0	0
27/08/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,781.0000	1,786.0000	0.281	0	0	0
27/08/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,121.0000	6,128.0000	0.114	0	0	0
27/08/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,178.0000	1,182.0000	0.340	0	0	0
27/08/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/08/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,371.0000	6,378.0000	0.110	0	0	0
27/08/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
27/08/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,730.0000	2,723.0000	(0.256)	0	0	0
27/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	711.0000	713.0000	0.281	0	0	0
27/08/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,421.0000	6,428.0000	0.109	0	0	0
27/08/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	558.0000	560.0000	0.358	0	0	0
27/08/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,929.0000	3,922.0000	(0.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,080.0000	4,086.0000	0.147	0	0	0
27/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
27/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,426.0000	4,433.0000	0.158	0	0	0
27/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
27/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,971.0000	7,978.0000	0.088	0	0	0
27/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,971.0000	5,978.0000	0.117	0	0	0
27/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,824.0000	4,831.0000	0.145	0	0	0
27/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,771.0000	6,778.0000	0.103	0	0	0
27/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,844.0000	2,850.0000	0.211	0	0	0
27/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,029.0000	4,022.0000	(0.174)	0	0	0
27/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,534.0000	3,540.0000	0.170	0	0	0
27/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,271.0000	6,278.0000	0.112	0	0	0
27/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,228.0000	4,234.0000	0.142	0	0	0
27/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	125.0000	127.0000	1.600	0	0	0
27/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,471.0000	6,478.0000	0.108	0	0	0
27/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,045.0000	1,048.0000	0.287	0	0	0
27/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,421.0000	8,428.0000	0.083	0	0	0
27/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,622.0000	5,629.0000	0.125	0	0	0
27/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,471.0000	8,478.0000	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
27/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,688.0000	1,681.0000	(0.415)	0	0	0
27/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,435.0000	3,441.0000	0.175	0	0	0
27/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,121.0000	8,128.0000	0.086	0	0	0
27/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	140.0000	141.0000	0.714	0	0	0
27/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,934.0000	1,927.0000	(0.362)	0	0	0
27/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,522.0000	5,529.0000	0.127	0	0	0
27/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,639.0000	1,632.0000	(0.427)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	654.0000	649.0000	(0.765)	0	0	0
27/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	619.0000	614.0000	(0.808)	0	0	0
27/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,871.0000	7,878.0000	0.089	0	0	0
27/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
27/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,179.0000	4,172.0000	(0.168)	0	0	0
27/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
27/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,371.0000	8,378.0000	0.084	0	0	0
27/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,541.0000	1,534.0000	(0.454)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,321.0000	8,328.0000	0.084	0	0	0
27/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,981.0000	3,987.0000	0.151	0	0	0
27/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,871.0000	6,878.0000	0.102	0	0	0
27/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,529.0000	3,523.0000	(0.170)	0	0	0
27/08/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	973.0000	967.0000	(0.617)	0	0	0
27/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,579.0000	3,573.0000	(0.168)	0	0	0
27/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/08/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,321.0000	6,328.0000	0.111	0	0	0
27/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,930.0000	2,923.0000	(0.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,377.0000	4,383.0000	0.137	0	0	0
27/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	7,821.0000	7,828.0000	0.090	0	0	0
27/08/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,581.0000	2,574.0000	(0.271)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,079.0000	4,072.0000	(0.172)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,531.0000	2,524.0000	(0.277)	0	0	0
27/08/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	4,129.0000	4,122.0000	(0.170)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,774.0000	4,781.0000	0.147	0	0	0
27/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,829.0000	3,822.0000	(0.183)	0	0	0
27/08/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,173.0000	5,179.0000	0.116	0	0	0
27/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	888.0000	882.0000	(0.676)	0	0	0
27/08/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,443.0000	1,437.0000	(0.416)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,485.0000	3,491.0000	0.172	0	0	0
27/08/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,431.0000	2,424.0000	(0.288)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,080.0000	3,073.0000	(0.227)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,584.0000	3,590.0000	0.167	0	0	0
27/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,429.0000	3,423.0000	(0.175)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,083.0000	2,076.0000	(0.336)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
27/08/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,139.0000	3,145.0000	0.191	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/08/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,090.0000	3,096.0000	0.194	0	0	0
27/08/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,680.0000	2,674.0000	(0.224)	0	0	0
27/08/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,821.0000	5,828.0000	0.120	0	0	0
27/08/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,071.0000	7,078.0000	0.099	0	0	0
27/08/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,679.0000	3,672.0000	(0.190)	0	0	0
27/08/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,277.0000	4,284.0000	0.164	0	0	0
27/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	10,100
27/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,188.0000	3,194.0000	0.188	0	0	0
27/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,287.0000	3,293.0000	0.183	0	0	0
27/08/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,923.0000	4,930.0000	0.142	0	0	0
27/08/2009	\$ / R	2010/03/15			Currency Future	8.1574	8.1504	(0.086)	8.1500	8.1500	3,014
27/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	241.0000	242.0000	0.415	0	0	0
27/08/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
27/08/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,351.0000	1,355.0000	0.296	0	0	0
27/08/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/08/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	480.0000	482.0000	0.417	0	0	0
27/08/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	18,074
27/08/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,346.0000	3,351.0000	0.149	0	0	0
27/08/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
27/08/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,099.0000	1,102.0000	0.273	0	0	0
27/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/08/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
27/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,316.0000	1,310.0000	(0.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,660.0000	1,664.0000	0.241	0	0	0
27/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,224.0000	1,227.0000	0.245	0	0	0
27/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,404.0000	3,410.0000	0.176	0	0	0
27/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,705.0000	1,709.0000	0.235	0	0	0
27/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,011.0000	3,004.0000	(0.232)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,615.0000	1,619.0000	0.248	0	0	0
27/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
27/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,259.0000	3,264.0000	0.153	0	0	0
27/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,757.0000	4,750.0000	(0.147)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	488.0000	483.0000	(1.025)	0	0	279
27/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,969.0000	2,974.0000	0.168	0	0	0
27/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,073.0000	2,077.0000	0.193	0	0	0
27/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	256.0000	252.0000	(1.563)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,544.0000	1,537.0000	(0.453)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,266.0000	1,269.0000	0.237	0	0	0
27/08/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	678.0000	680.0000	0.295	0	0	0
27/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,892.0000	3,898.0000	0.154	0	0	0
27/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	748.0000	743.0000	(0.668)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	18,074
27/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	399.0000	401.0000	0.501	0	0	0
27/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,140.0000	1,143.0000	0.263	0	0	0
27/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,210.0000	3,215.0000	0.156	0	0	0
27/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,697.0000	3,702.0000	0.135	0	0	0
27/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,235.0000	4,241.0000	0.142	0	0	0
27/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,507.0000	4,500.0000	(0.155)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	416.0000	411.0000	(1.202)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	433.0000	428.0000	(1.155)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	450.0000	445.0000	(1.111)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	247.0000	243.0000	(1.619)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,259.0000	3,264.0000	0.153	0	0	0
27/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,599.0000	3,604.0000	0.139	0	0	0
27/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,120.0000	5,126.0000	0.117	0	0	0
27/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,247.0000	7,254.0000	0.097	0	0	0
27/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	543.0000	545.0000	0.368	0	0	0
27/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	823.0000	826.0000	0.365	0	0	0
27/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,921.0000	2,926.0000	0.171	0	0	0
27/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,382.0000	4,388.0000	0.137	0	0	0
27/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,529.0000	4,535.0000	0.132	0	0	0
27/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,266.0000	2,259.0000	(0.309)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	609.0000	611.0000	0.328	0	0	0
27/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	533.0000	528.0000	(0.938)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	643.0000	645.0000	0.311	0	0	0
27/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,496.0000	7,503.0000	0.093	0	0	0
27/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	985.0000	980.0000	(0.508)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	184.0000	180.0000	(2.174)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,137.0000	4,143.0000	0.145	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,260.0000	3,253.0000	(0.215)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
27/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	576.0000	578.0000	0.347	0	0	0
27/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,119.0000	2,123.0000	0.189	0	0	0
27/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,526.0000	1,530.0000	0.262	0	0	0
27/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,022.0000	5,028.0000	0.119	0	0	0
27/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,258.0000	2,263.0000	0.221	0	0	0
27/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,182.0000	1,185.0000	0.254	0	0	0
27/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	385.0000	380.0000	(1.299)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,540.0000	2,544.0000	0.157	0	0	0
27/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,779.0000	1,772.0000	(0.393)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,571.0000	1,574.0000	0.191	0	0	0
27/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,210.0000	3,215.0000	0.156	0	0	0
27/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	343.0000	339.0000	(1.166)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	899.0000	902.0000	0.334	0	0	0
27/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,516.0000	5,522.0000	0.109	0	0	0
27/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	400.0000	396.0000	(1.000)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	307.0000	302.0000	(1.629)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,682.0000	2,687.0000	0.186	0	0	0
27/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,566.0000	5,572.0000	0.108	0	0	0
27/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,980.0000	1,984.0000	0.202	0	0	0
27/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	633.0000	628.0000	(0.790)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,502.0000	3,507.0000	0.143	0	0	0
27/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,697.0000	3,702.0000	0.135	0	0	0
27/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,775.0000	4,781.0000	0.126	0	0	0
27/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,482.0000	1,486.0000	0.270	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,934.0000	1,938.0000	0.207	0	0	0
27/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,162.0000	3,167.0000	0.158	0	0	0
27/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,794.0000	3,800.0000	0.158	0	0	0
27/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,073.0000	2,077.0000	0.193	0	0	0
27/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,018.0000	1,021.0000	0.295	0	0	0
27/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,934.0000	1,938.0000	0.207	0	0	0
27/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,730.0000	2,735.0000	0.183	0	0	0
27/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,813.0000	5,820.0000	0.120	0	0	0
27/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,764.0000	5,770.0000	0.104	0	0	0
27/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,578.0000	4,584.0000	0.131	0	0	0
27/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	374.0000	376.0000	0.535	0	0	0
27/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,114.0000	3,119.0000	0.161	0	0	0
27/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,308.0000	1,312.0000	0.306	0	0	0
27/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	581.0000	576.0000	(0.861)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,166.0000	2,170.0000	0.185	0	0	0
27/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	510.0000	505.0000	(0.980)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	28,101
27/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	216.0000	212.0000	(1.852)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,284.0000	4,290.0000	0.140	0	0	0
27/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	452.0000	454.0000	0.442	0	0	0
27/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	713.0000	715.0000	0.281	0	0	0
27/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,186.0000	4,192.0000	0.143	0	0	0
27/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,493.0000	2,497.0000	0.160	0	0	0
27/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,310.0000	3,303.0000	(0.211)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	469.0000	464.0000	(1.066)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	357.0000	352.0000	(1.401)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,660.0000	1,664.0000	0.241	0	0	0
27/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	786.0000	788.0000	0.254	0	0	0
27/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,453.0000	3,458.0000	0.145	0	0	0
27/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,318.0000	5,324.0000	0.113	0	0	0
27/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,316.0000	2,309.0000	(0.302)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	978.0000	981.0000	0.307	0	0	0
27/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,017.0000	3,022.0000	0.166	0	0	0
27/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,417.0000	5,423.0000	0.111	0	0	0
27/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,843.0000	3,849.0000	0.156	0	0	0
27/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	371.0000	366.0000	(1.348)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,842.0000	1,846.0000	0.217	0	0	0
27/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,502.0000	3,507.0000	0.143	0	0	0
27/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,746.0000	3,751.0000	0.133	0	0	0
27/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,166.0000	2,170.0000	0.185	0	0	0
27/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	28,101
27/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,777.0000	2,782.0000	0.180	0	0	0
27/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,587.0000	2,592.0000	0.193	0	0	0
27/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,705.0000	1,709.0000	0.235	0	0	0
27/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	54.0000	54.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	511.0000	513.0000	0.391	0	0	0
27/08/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	749.0000	752.0000	0.401	0	0	0
27/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,352.0000	2,356.0000	0.170	0	0	0
27/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	844.0000	839.0000	(0.592)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,361.0000	1,355.0000	(0.441)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,012.0000	6,018.0000	0.100	0	0	0
27/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	425.0000	427.0000	0.471	0	0	0
27/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	209.0000	205.0000	(1.914)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,874.0000	4,880.0000	0.123	0	0	0
27/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,609.0000	3,602.0000	(0.194)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,258.0000	2,263.0000	0.221	0	0	0
27/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,648.0000	3,653.0000	0.137	0	0	0
27/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,796.0000	1,800.0000	0.223	0	0	0
27/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,235.0000	4,241.0000	0.142	0	0	0
27/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	187.0000	188.0000	0.535	0	0	0
27/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,356.0000	3,361.0000	0.149	0	0	0
27/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,395.0000	1,398.0000	0.215	0	0	0
27/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,796.0000	1,800.0000	0.223	0	0	0
27/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,071.0000	5,077.0000	0.118	0	0	0
27/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,482.0000	1,486.0000	0.270	0	0	0
27/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,958.0000	3,951.0000	(0.177)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,972.0000	4,978.0000	0.121	0	0	0
27/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	209.0000	205.0000	(1.914)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,399.0000	2,403.0000	0.167	0	0	0
27/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,307.0000	3,312.0000	0.151	0	0	0
27/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,061.0000	1,055.0000	(0.566)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,061.0000	3,054.0000	(0.229)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,826.0000	1,820.0000	(0.329)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,351.0000	1,355.0000	0.296	0	0	0
27/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,446.0000	2,450.0000	0.164	0	0	0
27/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	938.0000	941.0000	0.320	0	0	0
27/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
27/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,069.0000	2,062.0000	(0.338)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,110.0000	3,103.0000	(0.225)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,368.0000	5,374.0000	0.112	0	0	0
27/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	349.0000	351.0000	0.573	0	0	0
27/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,395.0000	1,398.0000	0.215	0	0	0
27/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,971.0000	1,964.0000	(0.355)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	281.0000	283.0000	0.712	0	0	0
27/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	85.0000	86.0000	1.176	0	0	0
27/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	949.0000	943.0000	(0.632)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
27/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,142.0000	1,137.0000	(0.438)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
27/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	141.0000	143.0000	1.418	0	0	0
27/08/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	557.0000	551.0000	(1.077)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,746.0000	3,751.0000	0.133	0	0	0
27/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	149.0000	146.0000	(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
27/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	204.0000	206.0000	0.980	0	0	0
27/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,590.0000	1,583.0000	(0.440)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,017.0000	3,022.0000	0.166	0	0	0
27/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,185.0000	1,179.0000	(0.506)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	33.0000	33.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,550.0000	3,556.0000	0.169	0	0	0
27/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,266.0000	1,269.0000	0.237	0	0	0
27/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,118.0000	2,111.0000	(0.331)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,497.0000	1,491.0000	(0.401)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,858.0000	3,851.0000	(0.181)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
27/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,751.0000	1,754.0000	0.171	0	0	0
27/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,058.0000	1,061.0000	0.284	0	0	0
27/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,842.0000	1,846.0000	0.217	0	0	0
27/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,991.0000	3,996.0000	0.125	0	0	0
27/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	326.0000	328.0000	0.613	0	0	0
27/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,684.0000	1,677.0000	(0.416)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,464.0000	2,457.0000	(0.284)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,493.0000	2,497.0000	0.160	0	0	0
27/08/2009	\$ / R 2010/03/15	13.40	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
27/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,587.0000	2,592.0000	0.193	0	0	0
27/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,333.0000	4,339.0000	0.138	0	0	0
27/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,210.0000	3,203.0000	(0.218)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,559.0000	3,552.0000	(0.197)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,269.0000	5,275.0000	0.114	0	0	0
27/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,961.0000	2,954.0000	(0.236)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
27/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,874.0000	1,868.0000	(0.320)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,058.0000	1,061.0000	0.284	0	0	0
27/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,615.0000	1,619.0000	0.248	0	0	0
27/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,888.0000	1,891.0000	0.159	0	0	0
27/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,825.0000	2,830.0000	0.177	0	0	0
27/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	222.0000	224.0000	0.901	0	0	0
27/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	261.0000	262.0000	0.383	0	0	0
27/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,861.0000	2,855.0000	(0.210)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,170.0000	5,176.0000	0.116	0	0	0
27/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,307.0000	3,312.0000	0.151	0	0	0
27/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	779.0000	774.0000	(0.642)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	171.0000	172.0000	0.585	0	0	0
27/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	718.0000	713.0000	(0.696)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,873.0000	2,878.0000	0.174	0	0	0
27/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,467.0000	5,473.0000	0.110	0	0	0
27/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,824.0000	4,830.0000	0.124	0	0	0
27/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	607.0000	601.0000	(0.988)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,088.0000	4,094.0000	0.147	0	0	0
27/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,182.0000	1,185.0000	0.254	0	0	0
27/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,305.0000	2,309.0000	0.174	0	0	0
27/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,731.0000	1,724.0000	(0.404)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,272.0000	1,266.0000	(0.472)	0	0	0
27/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,061.0000	6,067.0000	0.099	0	0	0
27/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,480.0000	4,486.0000	0.134	0	0	0
27/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,659.0000	3,652.0000	(0.191)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,712.0000	2,705.0000	(0.258)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,409.0000	3,402.0000	(0.205)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,663.0000	2,656.0000	(0.263)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	318.0000	314.0000	(1.258)	0	0	0
27/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
27/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
27/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,065.0000	3,070.0000	0.163	0	0	0
27/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
27/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,058.0000	4,051.0000	(0.172)	0	0	0
27/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	861.0000	864.0000	0.348	0	0	0
27/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,730.0000	2,735.0000	0.183	0	0	0
27/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,026.0000	2,030.0000	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
27/08/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,415.0000	2,408.0000	(0.290)	0	0	0
27/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,065.0000	3,070.0000	0.163	0	0	0
27/08/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
27/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
27/08/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	878.0000	873.0000	(0.569)	0	0	0
27/08/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,217.0000	2,210.0000	(0.316)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,438.0000	1,442.0000	0.278	0	0	0
27/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
27/08/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,212.0000	2,216.0000	0.181	0	0	0
27/08/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,219.0000	5,225.0000	0.115	0	0	0
27/08/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
27/08/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,452.0000	1,445.0000	(0.482)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,808.0000	3,801.0000	(0.184)	0	0	0
27/08/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,540.0000	2,544.0000	0.157	0	0	0
27/08/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,454.0000	6,461.0000	0.108	0	0	0
27/08/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,726.0000	4,732.0000	0.127	0	0	0
27/08/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	811.0000	806.0000	(0.617)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,709.0000	3,702.0000	(0.189)	0	0	0
27/08/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	689.0000	684.0000	(0.726)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,812.0000	2,805.0000	(0.249)	0	0	0
27/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,026.0000	2,030.0000	0.197	0	0	0
27/08/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,777.0000	2,782.0000	0.180	0	0	0
27/08/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
27/08/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/08/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/08/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	7,944.0000	7,951.0000	0.088	0	0	0
27/08/2009	\$ / R	2010/03/15	5.35	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
27/08/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
27/08/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,969.0000	2,974.0000	0.168	0	0	0
27/08/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	5,962.0000	5,969.0000	0.117	0	0	0
27/08/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,159.0000	6,165.0000	0.097	0	0	0
27/08/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,119.0000	2,123.0000	0.189	0	0	0
27/08/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,040.0000	4,045.0000	0.124	0	0	0
27/08/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,635.0000	2,639.0000	0.152	0	0	0
27/08/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,444.0000	8,451.0000	0.083	0	0	0
27/08/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	2,019.0000	2,012.0000	(0.347)	0	0	0
27/08/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
27/08/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	119.0000	116.0000	(2.521)	0	0	0
27/08/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,863.0000	5,869.0000	0.102	0	0	0
27/08/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	7,894.0000	7,901.0000	0.089	0	0	0
27/08/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	3,160.0000	3,153.0000	(0.222)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	7,994.0000	8,001.0000	0.088	0	0	0
27/08/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,563.0000	2,556.0000	(0.273)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	156.0000	157.0000	0.641	0	0	0
27/08/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,307.0000	6,313.0000	0.095	0	0	0
27/08/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,825.0000	2,830.0000	0.177	0	0	0
27/08/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,504.0000	6,510.0000	0.092	0	0	0
27/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,913.0000	5,919.0000	0.101	0	0	0
27/08/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,044.0000	8,051.0000	0.087	0	0	0
27/08/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	913.0000	907.0000	(0.657)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,908.0000	3,901.0000	(0.179)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,294.0000	8,301.0000	0.084	0	0	0
27/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,100.0000	1,095.0000	(0.455)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,514.0000	2,507.0000	(0.278)	0	0	0
27/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,158.0000	4,151.0000	(0.168)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,494.0000	8,501.0000	0.082	0	0	0
27/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,208.0000	6,215.0000	0.113	0	0	0
27/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,405.0000	6,412.0000	0.109	0	0	0
27/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,305.0000	2,309.0000	0.174	0	0	0
27/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
27/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,008.0000	4,001.0000	(0.175)	0	0	0
27/08/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,356.0000	6,362.0000	0.094	0	0	0
27/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,911.0000	2,904.0000	(0.240)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,431.0000	4,437.0000	0.135	0	0	0
27/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,167.0000	2,160.0000	(0.323)	0	0	0
27/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,922.0000	1,916.0000	(0.312)	0	0	0
27/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,144.0000	8,151.0000	0.086	0	0	0
27/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,758.0000	3,751.0000	(0.186)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
27/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,229.0000	1,223.0000	(0.488)	0	0	0
27/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,023.0000	1,017.0000	(0.587)	0	0	0
27/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,665.0000	5,671.0000	0.106	0	0	0
27/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,762.0000	2,755.0000	(0.253)	0	0	0
27/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	93.0000	94.0000	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
27/08/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,394.0000	8,401.0000	0.083	0	0	0
27/08/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,844.0000	7,851.0000	0.089	0	0	0
27/08/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,941.0000	3,947.0000	0.152	0	0	0
27/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
27/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,108.0000	4,101.0000	(0.170)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,509.0000	3,502.0000	(0.199)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,344.0000	8,351.0000	0.084	0	0	0
27/08/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,110.0000	6,116.0000	0.098	0	0	0
27/08/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,459.0000	3,452.0000	(0.202)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,194.0000	8,201.0000	0.085	0	0	0
27/08/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,923.0000	4,929.0000	0.122	0	0	0
27/08/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,613.0000	2,606.0000	(0.268)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,094.0000	8,101.0000	0.086	0	0	0
27/08/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/08/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
27/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,244.0000	8,251.0000	0.085	0	0	0
27/08/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/08/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,257.0000	6,264.0000	0.112	0	0	0
27/08/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,637.0000	1,630.0000	(0.428)	0	0	0
27/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2010/06/14			Currency Future	8.2837	8.2746	(0.110)	0.0000	0.0000	360
27/08/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	709.0000	712.0000	0.423	0	0	0
27/08/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	955.0000	959.0000	0.419	0	0	0
27/08/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,206.0000	4,213.0000	0.166	0	0	0
27/08/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	325.0000	328.0000	0.923	0	0	0
27/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	306.0000	301.0000	(1.634)	0	0	0
27/08/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,091.0000	3,082.0000	(0.291)	0	0	0
27/08/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
27/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,146.0000	1,151.0000	0.436	0	0	0
27/08/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,357.0000	2,363.0000	0.255	0	0	0
27/08/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	29,334
27/08/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	380.0000	375.0000	(1.316)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	191.0000	187.0000	(2.094)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	676.0000	679.0000	0.444	0	0	0
27/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,266.0000	2,272.0000	0.265	0	0	0
27/08/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	121.0000	123.0000	1.653	0	0	0
27/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	560.0000	554.0000	(1.071)	0	0	0
27/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,964.0000	3,971.0000	0.177	0	0	0
27/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,448.0000	2,454.0000	0.245	0	0	0
27/08/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	681.0000	675.0000	(0.881)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	495.0000	489.0000	(1.212)	0	0	0
27/08/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	21,978
27/08/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,540.0000	2,546.0000	0.236	0	0	0
27/08/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,196.0000	3,203.0000	0.219	0	0	0
27/08/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	498.0000	501.0000	0.602	0	0	0
27/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	612.0000	615.0000	0.490	0	0	0
27/08/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,643.0000	1,647.0000	0.243	0	0	0
27/08/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
27/08/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,061.0000	4,068.0000	0.172	0	0	0
27/08/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	480.0000	475.0000	(1.042)	0	0	0
27/08/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	276.0000	272.0000	(1.449)	0	0	0
27/08/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,546.0000	4,553.0000	0.154	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
27/08/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	847.0000	850.0000	0.354	0	0	0
27/08/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,723.0000	3,729.0000	0.161	0	0	0
27/08/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
27/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,472.0000	1,477.0000	0.340	0	0	0
27/08/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,250.0000	7,258.0000	0.110	0	0	0
27/08/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	526.0000	521.0000	(0.951)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
27/08/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,435.0000	3,441.0000	0.175	0	0	0
27/08/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	743.0000	746.0000	0.404	0	0	0
27/08/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,031.0000	1,034.0000	0.291	0	0	0
27/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,995.0000	2,000.0000	0.251	0	0	0
27/08/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	917.0000	911.0000	(0.654)	0	0	0
27/08/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,494.0000	2,500.0000	0.241	0	0	0
27/08/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,158.0000	2,150.0000	(0.371)	0	0	0
27/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	314.0000	309.0000	(1.592)	0	0	2,738
27/08/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	439.0000	434.0000	(1.139)	0	0	0
27/08/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	859.0000	853.0000	(0.698)	0	0	0
27/08/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,111.0000	1,104.0000	(0.630)	0	0	0
27/08/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,789.0000	4,796.0000	0.146	0	0	0
27/08/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,587.0000	2,592.0000	0.193	0	0	0
27/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,430.0000	1,435.0000	0.350	0	0	0
27/08/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	283.0000	286.0000	1.060	0	0	0
27/08/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/08/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	177.0000	179.0000	1.130	0	0	0
27/08/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,229.0000	5,236.0000	0.134	0	0	0
27/08/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
27/08/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	811.0000	815.0000	0.493	0	0	0
27/08/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	659.0000	653.0000	(0.910)	0	0	0
27/08/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	0
27/08/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,389.0000	1,393.0000	0.288	0	0	0
27/08/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	340.0000	336.0000	(1.176)	0	0	0
27/08/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	882.0000	886.0000	0.454	0	0	0
27/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	195.0000	192.0000	(1.538)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	306.0000	301.0000	(1.634)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,497.0000	4,504.0000	0.156	0	0	0
27/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	596.0000	590.0000	(1.007)	0	0	140
27/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	466.0000	461.0000	(1.073)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,130.0000	2,135.0000	0.235	0	0	0
27/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
27/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	264.0000	266.0000	0.758	0	0	0
27/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	525.0000	528.0000	0.571	0	0	0
27/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,770.0000	5,777.0000	0.121	0	0	0
27/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,207.0000	2,198.0000	(0.408)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	947.0000	941.0000	(0.634)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	543.0000	537.0000	(1.105)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,729.0000	1,734.0000	0.289	0	0	0
27/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,289.0000	3,280.0000	(0.274)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,158.0000	4,165.0000	0.168	0	0	0
27/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,305.0000	1,298.0000	(0.536)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	919.0000	922.0000	0.326	0	0	0
27/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,107.0000	1,111.0000	0.361	0	0	0
27/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,827.0000	1,819.0000	(0.438)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	391.0000	386.0000	(1.279)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	283.0000	279.0000	(1.413)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
27/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,675.0000	3,681.0000	0.163	0	0	0
27/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,131.0000	5,138.0000	0.136	0	0	0
27/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,600.0000	1,604.0000	0.250	0	0	0
27/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,995.0000	2,000.0000	0.251	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,347.0000	1,352.0000	0.371	0	0	0
27/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,534.0000	4,525.0000	(0.199)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	150.0000	146.0000	(2.667)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,307.0000	1,311.0000	0.306	0	0	0
27/08/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	263.0000	259.0000	(1.521)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,602.0000	1,595.0000	(0.437)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,303.0000	4,310.0000	0.163	0	0	0
27/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
27/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,041.0000	3,032.0000	(0.296)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	452.0000	447.0000	(1.106)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
27/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,784.0000	4,775.0000	(0.188)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,557.0000	1,562.0000	0.321	0	0	0
27/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,474.0000	5,482.0000	0.146	0	0	0
27/08/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	644.0000	647.0000	0.466	0	0	0
27/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,557.0000	1,562.0000	0.321	0	0	0
27/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,430.0000	1,435.0000	0.350	0	0	0
27/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,866.0000	2,872.0000	0.209	0	0	0
27/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,530.0000	3,537.0000	0.198	0	0	0
27/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,950.0000	1,955.0000	0.256	0	0	0
27/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	578.0000	572.0000	(1.038)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	348.0000	350.0000	0.575	0	0	0
27/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	331.0000	327.0000	(1.208)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	135.0000	132.0000	(2.222)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
27/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	234.0000	230.0000	(1.709)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	510.0000	505.0000	(0.980)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	616.0000	610.0000	(0.974)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	402.0000	397.0000	(1.244)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,291.0000	3,298.0000	0.213	0	0	0
27/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,425.0000	5,433.0000	0.147	0	0	0
27/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,069.0000	1,073.0000	0.374	0	0	0
27/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	314.0000	309.0000	(1.592)	0	0	26,596
27/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,498.0000	7,506.0000	0.107	0	0	0
27/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,819.0000	3,826.0000	0.183	0	0	0
27/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,515.0000	1,507.0000	(0.528)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	350.0000	345.0000	(1.429)	0	0	21,795
27/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	31.0000	31.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	553.0000	557.0000	0.723	0	0	0
27/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	81.0000	83.0000	2.469	0	0	0
27/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	831.0000	825.0000	(0.722)	0	0	21,795
27/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,016.0000	6,024.0000	0.133	0	0	0
27/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,448.0000	4,456.0000	0.180	0	0	0
27/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	777.0000	780.0000	0.386	0	0	0
27/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	147.0000	143.0000	(2.721)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,312.0000	2,317.0000	0.216	0	0	0
27/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,101.0000	3,108.0000	0.226	0	0	0
27/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,984.0000	4,992.0000	0.161	0	0	0
27/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	637.0000	631.0000	(0.942)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	371.0000	374.0000	0.809	0	0	0
27/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,483.0000	3,489.0000	0.172	0	0	0
27/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,488.0000	3,479.0000	(0.258)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,736.0000	1,728.0000	(0.461)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,312.0000	2,317.0000	0.216	0	0	0
27/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,264.0000	1,257.0000	(0.554)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
27/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	195.0000	192.0000	(1.538)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
27/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,499.0000	2,490.0000	(0.360)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,266.0000	1,270.0000	0.316	0	0	0
27/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	270.0000	265.0000	(1.852)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,185.0000	1,178.0000	(0.591)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	583.0000	586.0000	0.515	0	0	0
27/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,186.0000	1,190.0000	0.337	0	0	0
27/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,352.0000	4,358.0000	0.138	0	0	0
27/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,786.0000	3,777.0000	(0.238)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	151.0000	153.0000	1.325	0	0	0
27/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,450.0000	2,442.0000	(0.327)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	359.0000	355.0000	(1.114)	0	0	21,978
27/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,986.0000	3,977.0000	(0.226)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
27/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,960.0000	2,966.0000	0.203	0	0	0
27/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,861.0000	1,866.0000	0.269	0	0	0
27/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	304.0000	307.0000	0.987	0	0	0
27/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	226.0000	229.0000	1.327	0	0	0
27/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
27/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,438.0000	3,429.0000	(0.262)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,687.0000	3,678.0000	(0.244)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	245.0000	241.0000	(1.633)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	888.0000	881.0000	(0.788)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,013.0000	2,005.0000	(0.397)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,472.0000	1,464.0000	(0.543)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,061.0000	2,053.0000	(0.388)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,226.0000	1,230.0000	0.326	0	0	0
27/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,686.0000	1,691.0000	0.297	0	0	0
27/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	223.0000	220.0000	(1.345)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,010.0000	1,004.0000	(0.594)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,773.0000	1,778.0000	0.282	0	0	0
27/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	97.0000	94.0000	(3.093)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,992.0000	2,983.0000	(0.301)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,794.0000	2,785.0000	(0.322)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,401.0000	2,393.0000	(0.333)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,387.0000	1,380.0000	(0.505)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,773.0000	1,778.0000	0.282	0	0	0
27/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,035.0000	4,026.0000	(0.223)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	370.0000	365.0000	(1.351)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,339.0000	3,345.0000	0.180	0	0	0
27/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,817.0000	1,822.0000	0.275	0	0	0
27/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,278.0000	5,286.0000	0.152	0	0	0
27/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,429.0000	1,422.0000	(0.490)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,916.0000	3,923.0000	0.179	0	0	0
27/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,388.0000	3,379.0000	(0.266)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,054.0000	3,060.0000	0.196	0	0	0
27/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,472.0000	1,477.0000	0.340	0	0	0
27/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,244.0000	3,250.0000	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
27/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	96.0000	97.0000	1.042	0	0	0
27/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,514.0000	1,519.0000	0.330	0	0	0
27/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,110.0000	2,101.0000	(0.427)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	419.0000	422.0000	0.716	0	0	0
27/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	414.0000	409.0000	(1.208)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,221.0000	2,227.0000	0.270	0	0	0
27/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,906.0000	1,911.0000	0.262	0	0	0
27/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,180.0000	5,187.0000	0.135	0	0	0
27/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	753.0000	747.0000	(0.797)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,994.0000	8,002.0000	0.100	0	0	0
27/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,262.0000	6,270.0000	0.128	0	0	0
27/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
27/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
27/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,190.0000	3,181.0000	(0.282)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,558.0000	1,551.0000	(0.449)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,361.0000	6,369.0000	0.126	0	0	0
27/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
27/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,838.0000	4,845.0000	0.145	0	0	0
27/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
27/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,353.0000	2,344.0000	(0.382)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,387.0000	3,393.0000	0.177	0	0	0
27/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	471.0000	474.0000	0.637	0	0	0
27/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,013.0000	4,020.0000	0.174	0	0	0
27/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,224.0000	1,217.0000	(0.572)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,339.0000	3,330.0000	(0.270)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	45.0000	44.0000	(2.222)	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
27/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,040.0000	2,045.0000	0.245	0	0	0
27/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,836.0000	3,827.0000	(0.235)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,255.0000	4,262.0000	0.165	0	0	0
27/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,868.0000	3,874.0000	0.155	0	0	0
27/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,192.0000	8,200.0000	0.098	0	0	0
27/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	704.0000	698.0000	(0.852)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,304.0000	2,295.0000	(0.391)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,311.0000	6,319.0000	0.127	0	0	0
27/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,745.0000	2,736.0000	(0.328)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,497.0000	4,504.0000	0.156	0	0	0
27/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,376.0000	5,384.0000	0.149	0	0	0
27/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,817.0000	1,822.0000	0.275	0	0	0
27/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,782.0000	1,774.0000	(0.449)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,587.0000	2,592.0000	0.193	0	0	0
27/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,679.0000	2,685.0000	0.224	0	0	0
27/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,213.0000	6,221.0000	0.129	0	0	0
27/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,140.0000	3,131.0000	(0.287)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
27/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,459.0000	6,467.0000	0.124	0	0	0
27/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	167.0000	163.0000	(2.395)	0	0	0
27/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	728.0000	722.0000	(0.824)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,266.0000	2,272.0000	0.265	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,146.0000	1,139.0000	(0.611)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
27/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,942.0000	2,933.0000	(0.306)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,737.0000	3,728.0000	(0.241)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,439.0000	8,447.0000	0.095	0	0	0
27/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	445.0000	447.0000	0.449	0	0	0
27/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,558.0000	6,566.0000	0.122	0	0	0
27/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	209.0000	212.0000	1.435	0	0	0
27/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,085.0000	4,076.0000	(0.220)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	245.0000	247.0000	0.816	0	0	0
27/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,176.0000	2,181.0000	0.230	0	0	0
27/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,587.0000	3,578.0000	(0.251)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,936.0000	3,927.0000	(0.229)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	978.0000	972.0000	(0.613)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,085.0000	2,090.0000	0.240	0	0	0
27/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	209.0000	205.0000	(1.914)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,459.0000	6,467.0000	0.124	0	0	0
27/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,906.0000	1,911.0000	0.262	0	0	0
27/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,873.0000	1,865.0000	(0.427)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,110.0000	4,117.0000	0.170	0	0	0
27/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	426.0000	421.0000	(1.174)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	778.0000	772.0000	(0.771)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,043.0000	1,036.0000	(0.671)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
27/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	993.0000	997.0000	0.403	0	0	0
27/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,633.0000	2,639.0000	0.228	0	0	0
27/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
27/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,967.0000	5,974.0000	0.117	0	0	0
27/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,149.0000	3,155.0000	0.191	0	0	0
27/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,646.0000	1,639.0000	(0.425)	0	0	0
27/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	245.0000	241.0000	(1.633)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
27/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,597.0000	2,589.0000	(0.308)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,944.0000	7,952.0000	0.101	0	0	0
27/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
27/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,887.0000	4,894.0000	0.143	0	0	0
27/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
27/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,488.0000	8,497.0000	0.106	0	0	0
27/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,044.0000	8,052.0000	0.099	0	0	0
27/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,548.0000	2,539.0000	(0.353)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,538.0000	3,529.0000	(0.254)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,966.0000	1,958.0000	(0.407)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,917.0000	5,925.0000	0.135	0	0	0
27/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,093.0000	8,101.0000	0.099	0	0	0
27/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,115.0000	6,122.0000	0.114	0	0	0
27/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,895.0000	7,903.0000	0.101	0	0	0
27/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,696.0000	2,687.0000	(0.334)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,538.0000	8,546.0000	0.094	0	0	0
27/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,340.0000	8,348.0000	0.096	0	0	0
27/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,843.0000	2,835.0000	(0.281)	0	0	0
27/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,691.0000	1,683.0000	(0.473)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	395.0000	397.0000	0.506	0	0	0
27/08/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,646.0000	2,638.0000	(0.302)	0	0	0
27/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,221.0000	2,227.0000	0.270	0	0	0
27/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
27/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,861.0000	1,866.0000	0.269	0	0	0
27/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,007.0000	3,013.0000	0.200	0	0	0
27/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,594.0000	4,601.0000	0.152	0	0	0
27/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,082.0000	5,089.0000	0.138	0	0	0
27/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	162.0000	165.0000	1.852	0	0	0
27/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
27/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,400.0000	4,407.0000	0.159	0	0	0
27/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,241.0000	8,249.0000	0.097	0	0	0
27/08/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,935.0000	4,943.0000	0.162	0	0	0
27/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,403.0000	2,408.0000	0.208	0	0	0
27/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	804.0000	798.0000	(0.746)	0	0	0
27/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,637.0000	3,628.0000	(0.247)	0	0	0
27/08/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,065.0000	6,073.0000	0.132	0	0	0
27/08/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
27/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,913.0000	2,919.0000	0.206	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,509.0000	6,517.0000	0.123	0	0	0
27/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,290.0000	8,299.0000	0.109	0	0	0
27/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,135.0000	4,126.0000	(0.218)	0	0	0
27/08/2009	\$ / R	2010/09/13			Currency Future	0.0000	8.4008	100.000	0.0000	0.0000	0
27/08/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	0.0000	749.0000	100.000	0	0	0
27/08/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	0.0000	649.0000	100.000	0	0	0
27/08/2009	\$ / R	2010/12/13			Currency Future	0.0000	8.5122	100.000	0.0000	0.0000	0
27/08/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	0.0000	681.0000	100.000	0	0	0
27/08/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	0.0000	893.0000	100.000	0	0	0
27/08/2009	£ / R	2009/09/14			Currency Future	12.7994	12.7638	(0.278)	12.8400	12.7500	28,655
27/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
27/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,764.0000	1,800.0000	2.041	0	0	0
27/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,551.0000	8,586.0000	0.409	0	0	0
27/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,557.0000	2,592.0000	1.369	0	0	0
27/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,799.0000	3,764.0000	(0.921)	0	0	0
27/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,101.0000	5,137.0000	0.706	0	0	0
27/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	701.0000	733.0000	4.565	0	0	0
27/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,751.0000	6,786.0000	0.518	0	0	0
27/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
27/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,601.0000	6,636.0000	0.530	0	0	0
27/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,012.0000	2,048.0000	1.789	0	0	0
27/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	611.0000	641.0000	4.910	0	0	0
27/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,650.0000	2,614.0000	(1.358)	0	0	0
27/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	480.0000	508.0000	5.833	0	0	0
27/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,701.0000	8,736.0000	0.402	0	0	0
27/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	437.0000	465.0000	6.407	0	0	0
27/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,814.0000	1,849.0000	1.929	0	0	0
27/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,351.0000	6,386.0000	0.551	0	0	0
27/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,751.0000	8,786.0000	0.400	0	0	0
27/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,507.0000	2,543.0000	1.436	0	0	0
27/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
27/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
27/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,201.0000	8,236.0000	0.427	0	0	0
27/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,552.0000	4,587.0000	0.769	0	0	0
27/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,962.0000	1,998.0000	1.835	0	0	0
27/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,657.0000	1,622.0000	(2.112)	0	0	0
27/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,249.0000	3,214.0000	(1.077)	0	0	0
27/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,904.0000	1,869.0000	(1.838)	0	0	0
27/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
27/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,805.0000	1,770.0000	(1.939)	0	0	0
27/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	318.0000	342.0000	7.547	0	0	0
27/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,224.0000	1,259.0000	2.859	0	0	0
27/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,900.0000	2,864.0000	(1.241)	0	0	0
27/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	656.0000	687.0000	4.726	0	0	0
27/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,358.0000	2,394.0000	1.527	0	0	0
27/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,352.0000	4,388.0000	0.827	0	0	0
27/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,301.0000	8,336.0000	0.422	0	0	0
27/08/2009	£ / R 2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	15.25	Put	Currency Future	2,457.0000	2,493.0000	1.465	0	0	0
27/08/2009	£ / R 2009/09/14	21.15	Put	Currency Future	8,351.0000	8,386.0000	0.419	0	0	0
27/08/2009	£ / R 2009/09/14	12.00	Call	Currency Future	835.0000	801.0000	(4.072)	0	0	0
27/08/2009	£ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,370.0000	1,405.0000	2.555	0	0	0
27/08/2009	£ / R 2009/09/14	14.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,752.0000	4,787.0000	0.737	0	0	0
27/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,863.0000	1,899.0000	1.932	0	0	0
27/08/2009	£ / R 2009/09/14	14.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.55	Call	Currency Future	2,251.0000	2,215.0000	(1.599)	0	0	0
27/08/2009	£ / R 2009/09/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,176.0000	1,210.0000	2.891	0	0	0
27/08/2009	£ / R 2009/09/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.10	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
27/08/2009	£ / R 2009/09/14	14.85	Put	Currency Future	2,061.0000	2,097.0000	1.747	0	0	0
27/08/2009	£ / R 2009/09/14	10.00	Call	Currency Future	2,800.0000	2,764.0000	(1.286)	0	0	0
27/08/2009	£ / R 2009/09/14	11.55	Call	Currency Future	1,265.0000	1,231.0000	(2.688)	0	0	0
27/08/2009	£ / R 2009/09/14	13.00	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
27/08/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,603.0000	3,639.0000	0.999	0	0	0
27/08/2009	£ / R 2009/09/14	13.25	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
27/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	£ / R 2009/09/14	13.10	Put	Currency Future	396.0000	423.0000	6.818	0	0	0
27/08/2009	£ / R 2009/09/14	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	17.00	Put	Currency Future	4,202.0000	4,238.0000	0.857	0	0	0
27/08/2009	£ / R 2009/09/14	11.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
27/08/2009	£ / R 2009/09/14	13.25	Put	Currency Future	523.0000	552.0000	5.545	0	0	0
27/08/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,518.0000	1,553.0000	2.306	0	0	0
27/08/2009	£ / R 2009/09/14	13.40	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
27/08/2009	£ / R 2009/09/14	14.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	£ / R 2009/09/14	19.65	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
27/08/2009	£ / R 2009/09/14	11.90	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
27/08/2009	£ / R 2009/09/14	14.00	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,500.0000	2,464.0000	(1.440)	0	0	0
27/08/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,518.0000	1,553.0000	2.306	0	0	0
27/08/2009	£ / R 2009/09/14	19.00	Put	Currency Future	6,201.0000	6,236.0000	0.564	0	0	0
27/08/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,606.0000	2,642.0000	1.381	0	0	0
27/08/2009	£ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	£ / R 2009/09/14	9.30	Call	Currency Future	3,499.0000	3,464.0000	(1.000)	0	0	0
27/08/2009	£ / R 2009/09/14	13.40	Put	Currency Future	656.0000	687.0000	4.726	0	0	0
27/08/2009	£ / R 2009/09/14	13.20	Put	Currency Future	480.0000	508.0000	5.833	0	0	0
27/08/2009	£ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.05	Put	Currency Future	356.0000	382.0000	7.303	0	0	0
27/08/2009	£ / R 2009/09/14	12.90	Put	Currency Future	245.0000	266.0000	8.571	0	0	0
27/08/2009	£ / R 2009/09/14	14.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	£ / R 2009/09/14	14.85	Put	Currency Future	2,061.0000	2,097.0000	1.747	0	0	0
27/08/2009	£ / R 2009/09/14	17.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.05	Call	Currency Future	106.0000	96.0000	(9.434)	0	0	0
27/08/2009	£ / R 2009/09/14	11.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/08/2009	£ / R 2009/09/14	14.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	16.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	16.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/08/2009	£ / R 2009/09/14	11.30	Call	Currency Future	1,509.0000	1,475.0000	(2.253)	0	0	0
27/08/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,309.0000	2,344.0000	1.516	0	0	0
27/08/2009	£ / R 2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.10	Put	Currency Future	396.0000	423.0000	6.818	0	0	0
27/08/2009	£ / R 2009/09/14	15.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	20.10	Put	Currency Future	7,301.0000	7,336.0000	0.479	0	0	0
27/08/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,706.0000	2,742.0000	1.330	0	0	0
27/08/2009	£ / R 2009/09/14	13.20	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
27/08/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,702.0000	4,737.0000	0.744	0	0	0
27/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	3,005.0000	3,040.0000	1.165	0	0	0
27/08/2009	£ / R 2009/09/14	12.90	Call	Currency Future	144.0000	130.0000	(9.722)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
27/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,805.0000	2,841.0000	1.283	0	0	0
27/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,706.0000	1,671.0000	(2.052)	0	0	0
27/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,715.0000	1,750.0000	2.041	0	0	0
27/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,851.0000	6,886.0000	0.511	0	0	0
27/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	562.0000	529.0000	(5.872)	0	0	0
27/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	888.0000	921.0000	3.716	0	0	0
27/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,199.0000	3,164.0000	(1.094)	0	0	0
27/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,149.0000	5,114.0000	(0.680)	0	0	0
27/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,701.0000	6,736.0000	0.522	0	0	0
27/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,616.0000	1,652.0000	2.228	0	0	0
27/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,801.0000	8,836.0000	0.398	0	0	0
27/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	245.0000	266.0000	8.571	0	0	0
27/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,299.0000	3,264.0000	(1.061)	0	0	0
27/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
27/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
27/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
27/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,801.0000	6,836.0000	0.515	0	0	0
27/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,301.0000	2,265.0000	(1.565)	0	0	0
27/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,079.0000	1,113.0000	3.151	0	0	0
27/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,301.0000	6,336.0000	0.555	0	0	0
27/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
27/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,551.0000	6,586.0000	0.534	0	0	0
27/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,606.0000	2,642.0000	1.381	0	0	0
27/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,202.0000	2,166.0000	(1.635)	0	0	0
27/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
27/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	611.0000	641.0000	4.910	0	0	0
27/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
27/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	316.0000	284.0000	(10.127)	0	0	0
27/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	742.0000	708.0000	(4.582)	0	0	0
27/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,102.0000	4,138.0000	0.878	0	0	0
27/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,210.0000	2,245.0000	1.584	0	0	0
27/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,217.0000	1,183.0000	(2.794)	0	0	0
27/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,649.0000	3,614.0000	(0.959)	0	0	0
27/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	144.0000	130.0000	(9.722)	0	0	0
27/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
27/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,104.0000	3,140.0000	1.160	0	0	0
27/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,801.0000	5,837.0000	0.621	0	0	0
27/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
27/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	696.0000	663.0000	(4.741)	0	0	0
27/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,127.0000	1,161.0000	3.017	0	0	0
27/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,101.0000	6,136.0000	0.574	0	0	0
27/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	116.0000	120.0000	3.448	0	0	0
27/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,557.0000	2,592.0000	1.369	0	0	0
27/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,152.0000	2,116.0000	(1.673)	0	0	0
27/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	3,899.0000	3,864.0000	(0.898)	0	0	0
27/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	841.0000	873.0000	3.805	0	0	0
27/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	794.0000	826.0000	4.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	279.0000	247.0000	(11.470)	0	0	0
27/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,616.0000	1,652.0000	2.228	0	0	0
27/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,031.0000	1,065.0000	3.298	0	0	0
27/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	179.0000	161.0000	(10.056)	0	0	0
27/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
27/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,101.0000	8,136.0000	0.432	0	0	0
27/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,302.0000	4,338.0000	0.837	0	0	0
27/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,351.0000	5,387.0000	0.673	0	0	0
27/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
27/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	281.0000	303.0000	7.829	0	0	0
27/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	244.0000	213.0000	(12.705)	0	0	0
27/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,699.0000	4,664.0000	(0.745)	0	0	0
27/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,408.0000	2,443.0000	1.453	0	0	0
27/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,802.0000	4,837.0000	0.729	0	0	0
27/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
27/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,401.0000	2,364.0000	(1.541)	0	0	0
27/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
27/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	519.0000	485.0000	(6.551)	0	0	0
27/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
27/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,254.0000	3,290.0000	1.106	0	0	0
27/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.10	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
27/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,853.0000	3,888.0000	0.908	0	0	0
27/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,764.0000	1,800.0000	2.041	0	0	0
27/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	929.0000	895.0000	(3.660)	0	0	0
27/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	180.0000	198.0000	10.000	0	0	0
27/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,699.0000	3,664.0000	(0.946)	0	0	0
27/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,503.0000	3,539.0000	1.028	0	0	0
27/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,304.0000	3,339.0000	1.059	0	0	0
27/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,855.0000	2,891.0000	1.261	0	0	0
27/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,314.0000	1,279.0000	(2.664)	0	0	0
27/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,149.0000	3,114.0000	(1.111)	0	0	0
27/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
27/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,399.0000	5,364.0000	(0.648)	0	0	0
27/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,700.0000	2,664.0000	(1.333)	0	0	0
27/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,005.0000	3,040.0000	1.165	0	0	0
27/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,656.0000	2,692.0000	1.355	0	0	0
27/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	747.0000	779.0000	4.284	0	0	0
27/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,501.0000	6,536.0000	0.538	0	0	0
27/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
27/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,259.0000	2,295.0000	1.594	0	0	0
27/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,502.0000	4,537.0000	0.777	0	0	0
27/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	94.0000	97.0000	3.191	0	0	0
27/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,805.0000	2,841.0000	1.283	0	0	0
27/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,851.0000	8,886.0000	0.395	0	0	0
27/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,370.0000	1,405.0000	2.555	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	394.0000	361.0000	(8.376)	0	0	0
27/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	888.0000	921.0000	3.716	0	0	0
27/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,204.0000	3,240.0000	1.124	0	0	0
27/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
27/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,309.0000	2,344.0000	1.516	0	0	0
27/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	244.0000	213.0000	(12.705)	0	0	0
27/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	211.0000	231.0000	9.479	0	0	0
27/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
27/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
27/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
27/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	144.0000	149.0000	3.472	0	0	0
27/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,851.0000	4,887.0000	0.742	0	0	0
27/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,322.0000	1,356.0000	2.572	0	0	0
27/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,104.0000	3,140.0000	1.160	0	0	0
27/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,031.0000	1,065.0000	3.298	0	0	0
27/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	161.0000	166.0000	3.106	0	0	0
27/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,111.0000	2,146.0000	1.658	0	0	0
27/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	161.0000	145.0000	(9.938)	0	0	0
27/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	566.0000	596.0000	5.300	0	0	0
27/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,450.0000	2,414.0000	(1.469)	0	0	0
27/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,955.0000	2,991.0000	1.218	0	0	0
27/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	935.0000	969.0000	3.636	0	0	0
27/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,501.0000	8,536.0000	0.412	0	0	0
27/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,449.0000	3,414.0000	(1.015)	0	0	0
27/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,154.0000	3,190.0000	1.141	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	841.0000	873.0000	3.805	0	0	0
27/08/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,507.0000	2,543.0000	1.436	0	0	0
27/08/2009	£ / R 2009/09/14	15.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	144.0000	149.0000	3.472	0	0	0
27/08/2009	£ / R 2009/09/14	10.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	£ / R 2009/09/14	15.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/08/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,111.0000	2,146.0000	1.658	0	0	0
27/08/2009	£ / R 2009/09/14	13.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,756.0000	2,791.0000	1.270	0	0	0
27/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	437.0000	465.0000	6.407	0	0	0
27/08/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,160.0000	2,196.0000	1.667	0	0	0
27/08/2009	£ / R 2009/09/14	13.75	Put	Currency Future	983.0000	1,017.0000	3.459	0	0	0
27/08/2009	£ / R 2009/09/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,273.0000	1,308.0000	2.749	0	0	0
27/08/2009	£ / R 2009/09/14	15.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	15.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,079.0000	1,113.0000	3.151	0	0	0
27/08/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,756.0000	2,791.0000	1.270	0	0	0
27/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
27/08/2009	£ / R 2009/09/14	15.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/08/2009	£ / R 2009/09/14	15.85	Put	Currency Future	3,054.0000	3,090.0000	1.179	0	0	0
27/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,567.0000	1,602.0000	2.234	0	0	0
27/08/2009	£ / R 2009/09/14	15.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,567.0000	1,602.0000	2.234	0	0	0
27/08/2009	£ / R 2009/09/14	11.65	Call	Currency Future	1,168.0000	1,134.0000	(2.911)	0	0	0
27/08/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,905.0000	2,941.0000	1.239	0	0	0
27/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	11.65	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
27/08/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,913.0000	1,949.0000	1.882	0	0	0
27/08/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,666.0000	1,701.0000	2.101	0	0	0
27/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	2,012.0000	2,048.0000	1.789	0	0	0
27/08/2009	£ / R 2009/09/14	14.45	Call	Currency Future	15.0000	15.0000	-	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
27/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,259.0000	2,295.0000	1.594	0	0	0
27/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	8,001.0000	8,036.0000	0.437	0	0	0
27/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,750.0000	2,714.0000	(1.309)	0	0	0
27/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,814.0000	1,849.0000	1.929	0	0	0
27/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,322.0000	1,356.0000	2.572	0	0	0
27/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,756.0000	1,721.0000	(1.993)	0	0	0
27/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,273.0000	1,308.0000	2.749	0	0	0
27/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
27/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	788.0000	755.0000	(4.188)	0	0	0
27/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,863.0000	1,899.0000	1.932	0	0	0
27/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,127.0000	1,161.0000	3.017	0	0	0
27/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
27/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
27/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,358.0000	2,394.0000	1.527	0	0	0
27/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,749.0000	3,714.0000	(0.934)	0	0	0
27/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,469.0000	1,504.0000	2.383	0	0	0
27/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	161.0000	145.0000	(9.938)	0	0	0
27/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	434.0000	401.0000	(7.604)	0	0	0
27/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
27/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,000.0000	2,964.0000	(1.200)	0	0	0
27/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
27/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,252.0000	4,288.0000	0.847	0	0	0
27/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	105.0000	108.0000	2.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,004.0000	1,968.0000	(1.796)	0	0	0
27/08/2009	£ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.75	Call	Currency Future	2,053.0000	2,018.0000	(1.705)	0	0	0
27/08/2009	£ / R 2009/09/14	10.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
27/08/2009	£ / R 2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	211.0000	231.0000	9.479	0	0	0
27/08/2009	£ / R 2009/09/14	11.80	Call	Currency Future	1,024.0000	991.0000	(3.223)	0	0	0
27/08/2009	£ / R 2009/09/14	9.75	Call	Currency Future	3,049.0000	3,014.0000	(1.148)	0	0	0
27/08/2009	£ / R 2009/09/14	11.80	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
27/08/2009	£ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	18.80	Put	Currency Future	6,001.0000	6,036.0000	0.583	0	0	0
27/08/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,351.0000	2,315.0000	(1.531)	0	0	0
27/08/2009	£ / R 2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	8.80	Call	Currency Future	3,999.0000	3,964.0000	(0.875)	0	0	0
27/08/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,072.0000	1,039.0000	(3.078)	0	0	0
27/08/2009	£ / R 2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	16.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	11.45	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
27/08/2009	£ / R 2009/09/14	18.75	Put	Currency Future	5,951.0000	5,987.0000	0.605	0	0	0
27/08/2009	£ / R 2009/09/14	16.80	Put	Currency Future	4,002.0000	4,038.0000	0.900	0	0	0
27/08/2009	£ / R 2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	11.45	Call	Currency Future	1,362.0000	1,328.0000	(2.496)	0	0	0
27/08/2009	£ / R 2009/09/14	16.75	Put	Currency Future	3,953.0000	3,988.0000	0.885	0	0	0
27/08/2009	£ / R 2009/09/14	21.40	Put	Currency Future	8,601.0000	8,636.0000	0.407	0	0	0
27/08/2009	£ / R 2009/09/14	19.05	Put	Currency Future	6,251.0000	6,286.0000	0.560	0	0	0
27/08/2009	£ / R 2009/09/14	11.75	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
27/08/2009	£ / R 2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	11.35	Call	Currency Future	1,460.0000	1,426.0000	(2.329)	0	0	0
27/08/2009	£ / R 2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	17.40	Put	Currency Future	4,602.0000	4,637.0000	0.761	0	0	0
27/08/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,049.0000	4,014.0000	(0.864)	0	0	0
27/08/2009	£ / R 2009/09/14	9.40	Call	Currency Future	3,399.0000	3,364.0000	(1.030)	0	0	0
27/08/2009	£ / R 2009/09/14	21.05	Put	Currency Future	8,251.0000	8,286.0000	0.424	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	11.40	Call	Currency Future	1,411.0000	1,377.0000	(2.410)	0	0	0
27/08/2009	£ / R 2009/09/14	11.40	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
27/08/2009	£ / R 2009/09/14	12.40	Call	Currency Future	476.0000	443.0000	(6.933)	0	0	0
27/08/2009	£ / R 2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	17.45	Put	Currency Future	4,652.0000	4,687.0000	0.752	0	0	0
27/08/2009	£ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	12.40	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
27/08/2009	£ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,349.0000	3,314.0000	(1.045)	0	0	0
27/08/2009	£ / R 2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	19.20	Put	Currency Future	6,401.0000	6,436.0000	0.547	0	0	0
27/08/2009	£ / R 2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	21.20	Put	Currency Future	8,401.0000	8,436.0000	0.417	0	0	0
27/08/2009	£ / R 2009/09/14	8.95	Call	Currency Future	3,849.0000	3,814.0000	(0.909)	0	0	0
27/08/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,651.0000	6,686.0000	0.526	0	0	0
27/08/2009	£ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	9.95	Call	Currency Future	2,850.0000	2,814.0000	(1.263)	0	0	0
27/08/2009	£ / R 2009/09/14	10.95	Call	Currency Future	1,855.0000	1,820.0000	(1.887)	0	0	0
27/08/2009	£ / R 2009/09/14	17.20	Put	Currency Future	4,402.0000	4,437.0000	0.795	0	0	0
27/08/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,651.0000	8,686.0000	0.405	0	0	0
27/08/2009	£ / R 2009/09/14	12.20	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
27/08/2009	£ / R 2009/09/14	9.20	Call	Currency Future	3,599.0000	3,564.0000	(0.972)	0	0	0
27/08/2009	£ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/09/14	10.20	Call	Currency Future	2,600.0000	2,564.0000	(1.385)	0	0	0
27/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/08/2009	£ / R 2009/09/14	10.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	£ / R 2009/09/14	11.20	Call	Currency Future	1,608.0000	1,573.0000	(2.177)	0	0	0
27/08/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,419.0000	1,455.0000	2.537	0	0	0
27/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R 2009/09/14	12.20	Call	Currency Future	651.0000	617.0000	(5.223)	0	0	0
27/08/2009	£ / R 2009/09/14	11.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
27/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
27/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,951.0000	7,986.0000	0.440	0	0	0
27/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	882.0000	848.0000	(3.855)	0	0	0
27/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,152.0000	4,188.0000	0.867	0	0	0
27/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,151.0000	8,186.0000	0.429	0	0	0
27/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,151.0000	6,186.0000	0.569	0	0	0
27/08/2009	£ / R	2009/12/14			Currency Future	13.0132	12.9770	(0.278)	13.0000	13.0000	15,948
27/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	292.0000	281.0000	(3.767)	0	0	0
27/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	280.0000	270.0000	(3.571)	0	0	0
27/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
27/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,164.0000	5,127.0000	(0.716)	0	0	0
27/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	342.0000	329.0000	(3.801)	0	0	0
27/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,740.0000	8,776.0000	0.412	0	0	0
27/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	707.0000	730.0000	3.253	0	0	0
27/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	928.0000	954.0000	2.802	0	0	0
27/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	425.0000	441.0000	3.765	0	0	0
27/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	588.0000	566.0000	(3.741)	0	0	0
27/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,291.0000	8,327.0000	0.434	0	0	0
27/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,672.0000	3,635.0000	(1.008)	0	0	0
27/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,637.0000	2,601.0000	(1.365)	0	0	0
27/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	356.0000	342.0000	(3.933)	0	0	0
27/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,474.0000	3,437.0000	(1.065)	0	0	0
27/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,833.0000	2,797.0000	(1.271)	0	0	0
27/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,423.0000	2,455.0000	1.321	0	0	0
27/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	58.0000	58.0000	-	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
27/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,767.0000	1,731.0000	(2.037)	0	0	0
27/08/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,721.0000	3,685.0000	(0.967)	0	0	0
27/08/2009	£ / R 2009/12/14	16.85	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/08/2009	£ / R 2009/12/14	12.40	Call	Currency Future	823.0000	796.0000	(3.281)	0	0	0
27/08/2009	£ / R 2009/12/14	19.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	370.0000	357.0000	(3.514)	0	0	0
27/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,735.0000	2,699.0000	(1.316)	0	0	0
27/08/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,868.0000	3,903.0000	0.905	0	0	0
27/08/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,470.0000	2,503.0000	1.336	0	0	0
27/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,413.0000	5,377.0000	(0.665)	0	0	0
27/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	742.0000	765.0000	3.100	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	303.0000	292.0000	(3.630)	0	0	0
27/08/2009	£ / R 2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,227.0000	3,191.0000	(1.116)	0	0	0
27/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,298.0000	6,333.0000	0.556	0	0	0
27/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
27/08/2009	£ / R 2009/12/14	17.90	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	£ / R 2009/12/14	15.40	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
27/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	19.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	193.0000	202.0000	4.663	0	0	0
27/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	209.0000	219.0000	4.785	0	0	0
27/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,442.0000	2,406.0000	(1.474)	0	0	0
27/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	742.0000	765.0000	3.100	0	0	0
27/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	375.0000	389.0000	3.733	0	0	0
27/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,376.0000	2,409.0000	1.389	0	0	0
27/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	856.0000	829.0000	(3.154)	0	0	0
27/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
27/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,671.0000	1,635.0000	(2.154)	0	0	0
27/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	418.0000	403.0000	(3.589)	0	0	0
27/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,491.0000	2,455.0000	(1.445)	0	0	0
27/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	91.0000	91.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,920.0000	3,883.0000	(0.944)	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	890.0000	915.0000	2.809	0	0	0
27/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
27/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	356.0000	342.0000	(3.933)	0	0	0
27/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,199.0000	2,164.0000	(1.592)	0	0	0
27/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	778.0000	802.0000	3.085	0	0	0
27/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	2,945.0000	2,979.0000	1.154	0	0	0
27/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	66.0000	66.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	890.0000	915.0000	2.809	0	0	0
27/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,341.0000	8,377.0000	0.432	0	0	0
27/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,820.0000	3,784.0000	(0.942)	0	0	0
27/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	£ / R 2009/12/14	12.30	Call	Currency Future	890.0000	863.0000	(3.034)	0	0	0
27/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	4,906.0000	4,941.0000	0.713	0	0	0
27/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	539.0000	518.0000	(3.896)	0	0	0
27/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
27/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	435.0000	420.0000	(3.448)	0	0	0
27/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,540.0000	8,576.0000	0.422	0	0	0
27/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	177.0000	186.0000	5.085	0	0	0
27/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	928.0000	954.0000	2.802	0	0	0
27/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,204.0000	1,168.0000	(2.990)	0	0	0
27/08/2009	£ / R 2009/12/14	12.10	Put	Currency Future	122.0000	129.0000	5.738	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	303.0000	292.0000	(3.630)	0	0	0
27/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
27/08/2009	£ / R 2009/12/14	13.30	Put	Currency Future	672.0000	694.0000	3.274	0	0	0
27/08/2009	£ / R 2009/12/14	16.60	Call	Currency Future	36.0000	35.0000	(2.778)	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
27/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,151.0000	2,116.0000	(1.627)	0	0	0
27/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	540.0000	560.0000	3.704	0	0	0
27/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.30	Call	Currency Future	385.0000	371.0000	(3.636)	0	0	0
27/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,006.0000	2,038.0000	1.595	0	0	0
27/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,347.0000	6,383.0000	0.567	0	0	0
27/08/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,294.0000	7,330.0000	0.494	0	0	0
27/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	454.0000	437.0000	(3.744)	0	0	0
27/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,198.0000	6,234.0000	0.581	0	0	0
27/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
27/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,714.0000	4,678.0000	(0.764)	0	0	0
27/08/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,213.0000	4,248.0000	0.831	0	0	0
27/08/2009	£ / R 2009/12/14	21.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,361.0000	4,396.0000	0.803	0	0	0
27/08/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,311.0000	4,347.0000	0.835	0	0	0
27/08/2009	£ / R 2009/12/14	9.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	605.0000	626.0000	3.471	0	0	0
27/08/2009	£ / R 2009/12/14	12.20	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
27/08/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,529.0000	1,493.0000	(2.354)	0	0	0
27/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,686.0000	2,650.0000	(1.340)	0	0	0
27/08/2009	£ / R 2009/12/14	18.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,250.0000	1,214.0000	(2.880)	0	0	0
27/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	3,128.0000	3,092.0000	(1.151)	0	0	0
27/08/2009	£ / R 2009/12/14	19.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.20	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,547.0000	6,582.0000	0.535	0	0	0
27/08/2009	£ / R 2009/12/14	11.20	Put	Currency Future	49.0000	49.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,800.0000	5,836.0000	0.621	0	0	0
27/08/2009	£ / R 2009/12/14	11.85	Put	Currency Future	87.0000	87.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	605.0000	626.0000	3.471	0	0	0
27/08/2009	£ / R 2009/12/14	9.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.40	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	19.25	Put	Currency Future	6,248.0000	6,284.0000	0.576	0	0	0
27/08/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,559.0000	4,594.0000	0.768	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,642.0000	1,673.0000	1.888	0	0	0
27/08/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,719.0000	1,683.0000	(2.094)	0	0	0
27/08/2009	£ / R 2009/12/14	19.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,849.0000	2,883.0000	1.193	0	0	0
27/08/2009	£ / R 2009/12/14	19.75	Put	Currency Future	6,746.0000	6,782.0000	0.534	0	0	0
27/08/2009	£ / R 2009/12/14	19.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,622.0000	3,586.0000	(0.994)	0	0	0
27/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,241.0000	8,277.0000	0.437	0	0	0
27/08/2009	£ / R 2009/12/14	21.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/08/2009	£ / R 2009/12/14	12.55	Call	Currency Future	728.0000	703.0000	(3.434)	0	0	0
27/08/2009	£ / R 2009/12/14	11.35	Put	Currency Future	56.0000	56.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,099.0000	6,134.0000	0.574	0	0	0
27/08/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,897.0000	2,931.0000	1.174	0	0	0
27/08/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,757.0000	4,792.0000	0.736	0	0	0
27/08/2009	£ / R 2009/12/14	12.05	Call	Currency Future	1,074.0000	1,044.0000	(2.793)	0	0	0
27/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.40	Put	Currency Future	4,410.0000	4,446.0000	0.816	0	0	0
27/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	572.0000	593.0000	3.671	0	0	0
27/08/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,262.0000	4,297.0000	0.821	0	0	0
27/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	328.0000	316.0000	(3.659)	0	0	0
27/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	572.0000	593.0000	3.671	0	0	0
27/08/2009	£ / R 2009/12/14	12.55	Put	Currency Future	265.0000	276.0000	4.151	0	0	0
27/08/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,960.0000	1,992.0000	1.633	0	0	0
27/08/2009	£ / R 2009/12/14	17.35	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,114.0000	4,149.0000	0.851	0	0	0
27/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,177.0000	3,141.0000	(1.133)	0	0	0
27/08/2009	£ / R 2009/12/14	12.05	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
27/08/2009	£ / R 2009/12/14	19.90	Put	Currency Future	6,895.0000	6,931.0000	0.522	0	0	0
27/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,391.0000	8,427.0000	0.429	0	0	0
27/08/2009	£ / R 2009/12/14	21.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	815.0000	839.0000	2.945	0	0	0
27/08/2009	£ / R 2009/12/14	15.55	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
27/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,856.0000	4,892.0000	0.741	0	0	0
27/08/2009	£ / R 2009/12/14	11.05	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
27/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,397.0000	6,433.0000	0.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,845.0000	6,881.0000	0.526	0	0	0
27/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	435.0000	420.0000	(3.448)	0	0	0
27/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,192.0000	8,227.0000	0.427	0	0	0
27/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,611.0000	2,644.0000	1.264	0	0	0
27/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,007.0000	1,971.0000	(1.794)	0	0	0
27/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
27/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,623.0000	3,658.0000	0.966	0	0	0
27/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
27/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,890.0000	8,926.0000	0.405	0	0	0
27/08/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,590.0000	8,626.0000	0.419	0	0	0
27/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	250.0000	240.0000	(4.000)	0	0	0
27/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,092.0000	8,128.0000	0.445	0	0	0
27/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,353.0000	5,388.0000	0.654	0	0	0
27/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,969.0000	3,933.0000	(0.907)	0	0	0
27/08/2009	£ / R	2009/12/14	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,814.0000	1,778.0000	(1.985)	0	0	0
27/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,104.0000	5,140.0000	0.705	0	0	0
27/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
27/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	292.0000	281.0000	(3.767)	0	0	0
27/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,330.0000	2,362.0000	1.373	0	0	0
27/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
27/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	418.0000	403.0000	(3.589)	0	0	0
27/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,981.0000	2,944.0000	(1.241)	0	0	0
27/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	250.0000	240.0000	(4.000)	0	0	0
27/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	51.0000	51.0000	-	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
27/08/2009	£ / R 2009/12/14	12.50	Put	Currency Future	246.0000	256.0000	4.065	0	0	0
27/08/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,596.0000	6,632.0000	0.546	0	0	0
27/08/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,958.0000	1,923.0000	(1.788)	0	0	0
27/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
27/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,252.0000	1,280.0000	2.236	0	0	0
27/08/2009	£ / R 2009/12/14	12.25	Put	Currency Future	162.0000	170.0000	4.938	0	0	0
27/08/2009	£ / R 2009/12/14	15.50	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
27/08/2009	£ / R 2009/12/14	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,086.0000	1,113.0000	2.486	0	0	0
27/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,145.0000	2,176.0000	1.445	0	0	0
27/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
27/08/2009	£ / R 2009/12/14	12.25	Call	Currency Future	925.0000	897.0000	(3.027)	0	0	0
27/08/2009	£ / R 2009/12/14	11.50	Put	Currency Future	63.0000	63.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.55	Call	Currency Future	315.0000	304.0000	(3.492)	0	0	0
27/08/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,790.0000	8,826.0000	0.410	0	0	0
27/08/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,276.0000	3,240.0000	(1.099)	0	0	0
27/08/2009	£ / R 2009/12/14	13.05	Call	Currency Future	473.0000	456.0000	(3.594)	0	0	0
27/08/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,576.0000	1,540.0000	(2.284)	0	0	0
27/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,006.0000	1,032.0000	2.584	0	0	0
27/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,237.0000	2,269.0000	1.430	0	0	0
27/08/2009	£ / R 2009/12/14	9.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,065.0000	4,100.0000	0.861	0	0	0
27/08/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,608.0000	4,644.0000	0.781	0	0	0
27/08/2009	£ / R 2009/12/14	14.00	Call	Currency Future	223.0000	214.0000	(4.036)	0	0	0
27/08/2009	£ / R 2009/12/14	13.05	Put	Currency Future	509.0000	529.0000	3.929	0	0	0
27/08/2009	£ / R 2009/12/14	10.50	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	852.0000	877.0000	2.934	0	0	0
27/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,869.0000	1,900.0000	1.659	0	0	0
27/08/2009	£ / R 2009/12/14	17.75	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,035.0000	1,006.0000	(2.802)	0	0	0
27/08/2009	£ / R 2009/12/14	10.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,523.0000	3,487.0000	(1.022)	0	0	0
27/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,732.0000	1,763.0000	1.790	0	0	0
27/08/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,801.0000	2,835.0000	1.214	0	0	0
27/08/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,046.0000	1,073.0000	2.581	0	0	0
27/08/2009	£ / R 2009/12/14	10.15	Put	Currency Future	19.0000	19.0000	-	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
27/08/2009	£ / R 2009/12/14	9.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
27/08/2009	£ / R 2009/12/14	15.75	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
27/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,210.0000	1,237.0000	2.231	0	0	0
27/08/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,539.0000	2,503.0000	(1.418)	0	0	0
27/08/2009	£ / R 2009/12/14	10.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	342.0000	329.0000	(3.801)	0	0	0
27/08/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,840.0000	8,876.0000	0.407	0	0	0
27/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
27/08/2009	£ / R 2009/12/14	11.75	Put	Currency Future	79.0000	79.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.05	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R 2009/12/14	17.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.00	Call	Currency Future	492.0000	475.0000	(3.455)	0	0	0
27/08/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,882.0000	2,846.0000	(1.249)	0	0	0
27/08/2009	£ / R 2009/12/14	12.20	Call	Currency Future	961.0000	933.0000	(2.914)	0	0	0
27/08/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,564.0000	2,597.0000	1.287	0	0	0
27/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	270.0000	259.0000	(4.074)	0	0	0
27/08/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,931.0000	2,895.0000	(1.228)	0	0	0
27/08/2009	£ / R 2009/12/14	15.85	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
27/08/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,342.0000	1,306.0000	(2.683)	0	0	0
27/08/2009	£ / R 2009/12/14	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,870.0000	3,834.0000	(0.930)	0	0	0
27/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	240.0000	231.0000	(3.750)	0	0	0
27/08/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,042.0000	8,078.0000	0.448	0	0	0
27/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
27/08/2009	£ / R 2009/12/14	13.00	Put	Currency Future	479.0000	498.0000	3.967	0	0	0
27/08/2009	£ / R 2009/12/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,659.0000	2,692.0000	1.241	0	0	0
27/08/2009	£ / R 2009/12/14	12.50	Call	Currency Future	759.0000	733.0000	(3.426)	0	0	0
27/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,127.0000	1,154.0000	2.396	0	0	0
27/08/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,296.0000	2,260.0000	(1.568)	0	0	0
27/08/2009	£ / R 2009/12/14	9.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,466.0000	1,495.0000	1.978	0	0	0
27/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	259.0000	250.0000	(3.475)	0	0	0
27/08/2009	£ / R 2009/12/14	15.60	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/12/14	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	132.0000	127.0000	(3.788)	0	0	0
27/08/2009	£ / R 2009/12/14	10.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.60	Call	Currency Future	3,424.0000	3,388.0000	(1.051)	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	303.0000	292.0000	(3.630)	0	0	0
27/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,283.0000	2,315.0000	1.402	0	0	0
27/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,049.0000	6,085.0000	0.595	0	0	0
27/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	890.0000	915.0000	2.809	0	0	0
27/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,707.0000	4,743.0000	0.765	0	0	0
27/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	270.0000	259.0000	(4.074)	0	0	0
27/08/2009	£ / R 2009/12/14	15.20	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
27/08/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,509.0000	4,545.0000	0.798	0	0	0
27/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,862.0000	1,826.0000	(1.933)	0	0	0
27/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,687.0000	1,718.0000	1.838	0	0	0
27/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	69.0000	69.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,086.0000	1,113.0000	2.486	0	0	0
27/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,191.0000	2,222.0000	1.415	0	0	0
27/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	967.0000	993.0000	2.689	0	0	0
27/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	454.0000	437.0000	(3.744)	0	0	0
27/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
27/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	967.0000	993.0000	2.689	0	0	0
27/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,294.0000	1,322.0000	2.164	0	0	0
27/08/2009	£ / R 2009/12/14	12.95	Put	Currency Future	452.0000	468.0000	3.540	0	0	0
27/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,482.0000	1,446.0000	(2.429)	0	0	0
27/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,099.0000	2,130.0000	1.477	0	0	0
27/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,127.0000	1,154.0000	2.396	0	0	0
27/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	199.0000	192.0000	(3.518)	0	0	0
27/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,696.0000	6,732.0000	0.538	0	0	0
27/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	328.0000	316.0000	(3.659)	0	0	0
27/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	104.0000	99.0000	(4.808)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,491.0000	8,527.0000	0.424	0	0	0
27/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,796.0000	6,831.0000	0.515	0	0	0
27/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,336.0000	1,365.0000	2.171	0	0	0
27/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,690.0000	8,726.0000	0.414	0	0	0
27/08/2009	£ / R 2009/12/14	15.00	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
27/08/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,497.0000	6,533.0000	0.554	0	0	0
27/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,168.0000	1,196.0000	2.397	0	0	0
27/08/2009	£ / R 2009/12/14	12.95	Call	Currency Future	515.0000	495.0000	(3.883)	0	0	0
27/08/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,754.0000	2,787.0000	1.198	0	0	0
27/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,006.0000	1,032.0000	2.584	0	0	0
27/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,784.0000	2,748.0000	(1.293)	0	0	0
27/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	240.0000	231.0000	(3.750)	0	0	0
27/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
27/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
27/08/2009	£ / R 2009/12/14	11.70	Put	Currency Future	76.0000	76.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	815.0000	839.0000	2.945	0	0	0
27/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,510.0000	1,539.0000	1.921	0	0	0
27/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	0
27/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	250.0000	240.0000	(4.000)	0	0	0
27/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	540.0000	560.0000	3.704	0	0	0
27/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
27/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
27/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	778.0000	802.0000	3.085	0	0	0
27/08/2009	£ / R 2009/12/14	12.75	Call	Currency Future	615.0000	592.0000	(3.740)	0	0	0
27/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
27/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,777.0000	1,808.0000	1.745	0	0	0
27/08/2009	£ / R 2009/12/14	12.75	Put	Currency Future	351.0000	365.0000	3.989	0	0	0
27/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
27/08/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,345.0000	2,309.0000	(1.535)	0	0	0
27/08/2009	£ / R 2009/12/14	12.85	Call	Currency Future	563.0000	542.0000	(3.730)	0	0	0
27/08/2009	£ / R 2009/12/14	15.70	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
27/08/2009	£ / R 2009/12/14	12.85	Put	Currency Future	400.0000	415.0000	3.750	0	0	0
27/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	707.0000	730.0000	3.253	0	0	0
27/08/2009	£ / R 2009/12/14	14.95	Call	Currency Future	116.0000	112.0000	(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
27/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	401.0000	387.0000	(3.491)	0	0	0
27/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	370.0000	357.0000	(3.514)	0	0	0
27/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,006.0000	2,038.0000	1.595	0	0	0
27/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	280.0000	270.0000	(3.571)	0	0	0
27/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,389.0000	1,353.0000	(2.592)	0	0	0
27/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,771.0000	3,735.0000	(0.955)	0	0	0
27/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,053.0000	2,085.0000	1.559	0	0	0
27/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,554.0000	1,583.0000	1.866	0	0	0
27/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,777.0000	1,808.0000	1.745	0	0	0
27/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
27/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
27/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,145.0000	2,176.0000	1.445	0	0	0
27/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,379.0000	1,408.0000	2.103	0	0	0
27/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,447.0000	6,483.0000	0.558	0	0	0
27/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
27/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
27/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,422.0000	1,451.0000	2.039	0	0	0
27/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
27/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,294.0000	1,322.0000	2.164	0	0	0
27/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,598.0000	1,628.0000	1.877	0	0	0
27/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,687.0000	1,718.0000	1.838	0	0	0
27/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,441.0000	8,477.0000	0.426	0	0	0
27/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,294.0000	1,322.0000	2.164	0	0	0
27/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
27/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
27/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	199.0000	192.0000	(3.518)	0	0	0
27/08/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,914.0000	1,946.0000	1.672	0	0	0
27/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
27/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,168.0000	1,196.0000	2.397	0	0	0
27/08/2009	£ / R	2009/12/14	14.45	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
27/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,554.0000	1,583.0000	1.866	0	0	0
27/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,823.0000	1,854.0000	1.700	0	0	0
27/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	638.0000	660.0000	3.448	0	0	0
27/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,460.0000	4,495.0000	0.785	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,336.0000	1,365.0000	2.171	0	0	0
27/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	0
27/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,086.0000	1,113.0000	2.486	0	0	0
27/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
27/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	539.0000	518.0000	(3.896)	0	0	0
27/08/2009	£ / R	2009/12/14	21.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,325.0000	3,289.0000	(1.083)	0	0	0
27/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	425.0000	441.0000	3.765	0	0	0
27/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
27/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	135.0000	142.0000	5.185	0	0	0
27/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	328.0000	342.0000	4.268	0	0	0
27/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	998.0000	969.0000	(2.906)	0	0	0
27/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	47.0000	47.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,640.0000	8,676.0000	0.417	0	0	0
27/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,910.0000	1,874.0000	(1.885)	0	0	0
27/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,237.0000	2,269.0000	1.430	0	0	0
27/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,163.0000	4,198.0000	0.841	0	0	0
27/08/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,992.0000	8,028.0000	0.450	0	0	0
27/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,248.0000	2,212.0000	(1.601)	0	0	0
27/08/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,015.0000	4,050.0000	0.872	0	0	0
27/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	285.0000	297.0000	4.211	0	0	0
27/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,149.0000	6,184.0000	0.569	0	0	0
27/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	83.0000	83.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	19.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	642.0000	619.0000	(3.583)	0	0	0
27/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,142.0000	8,178.0000	0.442	0	0	0
27/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,999.0000	6,035.0000	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
27/08/2009	£ / R 2009/12/14	12.60	Call	Currency Future	698.0000	674.0000	(3.438)	0	0	0
27/08/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,296.0000	1,260.0000	(2.778)	0	0	0
27/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R 2009/12/14	19.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,019.0000	3,983.0000	(0.896)	0	0	0
27/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,732.0000	1,763.0000	1.790	0	0	0
27/08/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,806.0000	4,842.0000	0.749	0	0	0
27/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	100.0000	106.0000	6.000	0	0	0
27/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
27/08/2009	£ / R 2009/12/14	17.45	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	670.0000	646.0000	(3.582)	0	0	0
27/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	306.0000	319.0000	4.248	0	0	0
27/08/2009	£ / R 2009/12/14	15.45	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
27/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,706.0000	2,739.0000	1.220	0	0	0
27/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	72.0000	72.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,658.0000	4,693.0000	0.751	0	0	0
27/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,435.0000	1,399.0000	(2.509)	0	0	0
27/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,646.0000	6,682.0000	0.542	0	0	0
27/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,393.0000	2,357.0000	(1.504)	0	0	0
27/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,375.0000	3,339.0000	(1.067)	0	0	0
27/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
27/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,252.0000	1,280.0000	2.236	0	0	0
27/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,517.0000	2,550.0000	1.311	0	0	0
27/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,510.0000	1,539.0000	1.921	0	0	0
27/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	0
27/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	42.0000	42.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,030.0000	2,994.0000	(1.188)	0	0	0
27/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,573.0000	3,536.0000	(1.036)	0	0	0
27/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,055.0000	2,019.0000	(1.752)	0	0	0
27/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,588.0000	2,552.0000	(1.391)	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
27/08/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,113.0000	1,083.0000	(2.695)	0	0	0
27/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
27/08/2009	£ / R	2009/12/14	12.45	Call	Currency Future	790.0000	764.0000	(3.291)	0	0	0
27/08/2009	£ / R	2009/12/14	11.45	Put	Currency Future	61.0000	61.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,624.0000	1,588.0000	(2.217)	0	0	0
27/08/2009	£ / R	2009/12/14	10.45	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,210.0000	1,237.0000	2.231	0	0	0
27/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	223.0000	214.0000	(4.036)	0	0	0
27/08/2009	£ / R	2010/03/15			Currency Future	13.2221	13.1839	(0.289)	13.2000	13.2000	208
27/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,867.0000	1,830.0000	(1.982)	0	0	0
27/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,323.0000	2,353.0000	1.291	0	0	0
27/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,257.0000	3,219.0000	(1.167)	0	0	0
27/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
27/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
27/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,993.0000	3,955.0000	(0.952)	0	0	0
27/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	46.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	152.0000	146.0000	(3.947)	0	0	0
27/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,091.0000	4,053.0000	(0.929)	0	0	0
27/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,839.0000	8,877.0000	0.430	0	0	0
27/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,952.0000	6,989.0000	0.532	0	0	0
27/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,230.0000	3,262.0000	0.991	0	0	0
27/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	494.0000	478.0000	(3.239)	0	0	0
27/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	73.0000	73.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,939.0000	8,976.0000	0.414	0	0	0
27/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,818.0000	2,780.0000	(1.348)	0	0	0
27/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,470.0000	1,495.0000	1.701	0	0	0
27/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,045.0000	2,007.0000	(1.858)	0	0	0
27/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/03/15	18.00	Put	Currency Future	4,842.0000	4,878.0000	0.743	0	0	0
27/08/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,175.0000	4,209.0000	0.814	0	0	0
27/08/2009	£ / R 2010/03/15	10.25	Call	Currency Future	3,014.0000	2,976.0000	(1.261)	0	0	0
27/08/2009	£ / R 2010/03/15	13.45	Call	Currency Future	613.0000	593.0000	(3.263)	0	0	0
27/08/2009	£ / R 2010/03/15	12.45	Call	Currency Future	1,090.0000	1,060.0000	(2.752)	0	0	0
27/08/2009	£ / R 2010/03/15	13.65	Call	Currency Future	550.0000	532.0000	(3.273)	0	0	0
27/08/2009	£ / R 2010/03/15	10.25	Put	Currency Future	42.0000	42.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	18.15	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/08/2009	£ / R 2010/03/15	20.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	£ / R 2010/03/15	13.30	Put	Currency Future	743.0000	761.0000	2.423	0	0	0
27/08/2009	£ / R 2010/03/15	15.45	Call	Currency Future	228.0000	219.0000	(3.947)	0	0	0
27/08/2009	£ / R 2010/03/15	22.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	19.95	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	21.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	22.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/08/2009	£ / R 2010/03/15	13.90	Call	Currency Future	481.0000	465.0000	(3.326)	0	0	0
27/08/2009	£ / R 2010/03/15	19.60	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R 2010/03/15	12.25	Call	Currency Future	1,218.0000	1,186.0000	(2.627)	0	0	0
27/08/2009	£ / R 2010/03/15	22.00	Put	Currency Future	8,790.0000	8,827.0000	0.421	0	0	0
27/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,013.0000	1,034.0000	2.073	0	0	0
27/08/2009	£ / R 2010/03/15	17.45	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
27/08/2009	£ / R 2010/03/15	14.30	Call	Currency Future	392.0000	379.0000	(3.316)	0	0	0
27/08/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,753.0000	6,791.0000	0.563	0	0	0
27/08/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,059.0000	6,096.0000	0.611	0	0	0
27/08/2009	£ / R 2010/03/15	12.10	Call	Currency Future	1,328.0000	1,295.0000	(2.485)	0	0	0
27/08/2009	£ / R 2010/03/15	20.00	Put	Currency Future	6,803.0000	6,840.0000	0.544	0	0	0
27/08/2009	£ / R 2010/03/15	15.45	Put	Currency Future	2,456.0000	2,486.0000	1.221	0	0	0
27/08/2009	£ / R 2010/03/15	17.30	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
27/08/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,122.0000	1,144.0000	1.961	0	0	0
27/08/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,740.0000	8,778.0000	0.435	0	0	0
27/08/2009	£ / R 2010/03/15	19.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/08/2009	£ / R 2010/03/15	12.10	Put	Currency Future	206.0000	211.0000	2.427	0	0	0
27/08/2009	£ / R 2010/03/15	16.00	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
27/08/2009	£ / R 2010/03/15	9.45	Call	Currency Future	3,796.0000	3,758.0000	(1.001)	0	0	0
27/08/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,185.0000	1,153.0000	(2.700)	0	0	0
27/08/2009	£ / R 2010/03/15	21.95	Call	Currency Future	12.0000	12.0000	-	0	0	0

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27/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,128.0000	4,162.0000	0.824	0	0	0
27/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,987.0000	5,023.0000	0.722	0	0	0
27/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	38.0000	38.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,952.0000	2,984.0000	1.084	0	0	0
27/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	318.0000	326.0000	2.516	0	0	0
27/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
27/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,187.0000	2,149.0000	(1.738)	0	0	0
27/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	792.0000	768.0000	(3.030)	0	0	0
27/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,406.0000	6,443.0000	0.578	0	0	0
27/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	596.0000	577.0000	(3.188)	0	0	0
27/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,280.0000	2,309.0000	1.272	0	0	0
27/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	65.0000	65.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	570.0000	584.0000	2.456	0	0	0
27/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	535.0000	518.0000	(3.178)	0	0	0
27/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,604.0000	6,642.0000	0.575	0	0	0
27/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,853.0000	6,890.0000	0.540	0	0	0
27/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,046.0000	8,084.0000	0.472	0	0	0
27/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,160.0000	3,122.0000	(1.203)	0	0	0
27/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,159.0000	1,181.0000	1.898	0	0	0
27/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,393.0000	8,430.0000	0.441	0	0	0
27/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,367.0000	1,334.0000	(2.414)	0	0	0
27/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,902.0000	6,940.0000	0.551	0	0	0
27/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	747.0000	724.0000	(3.079)	0	0	0
27/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,283.0000	2,245.0000	(1.664)	0	0	0
27/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,591.0000	8,629.0000	0.442	0	0	0
27/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,890.0000	4,926.0000	0.736	0	0	0
27/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	252.0000	243.0000	(3.571)	0	0	0
27/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	624.0000	640.0000	2.564	0	0	0
27/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	978.0000	998.0000	2.045	0	0	0
27/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	246.0000	252.0000	2.439	0	0	0
27/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,889.0000	8,927.0000	0.427	0	0	0
27/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,045.0000	3,076.0000	1.018	0	0	0

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27/08/2009	£ / R 2010/03/15	11.00	Put	Currency Future	61.0000	61.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,049.0000	1,070.0000	2.002	0	0	0
27/08/2009	£ / R 2010/03/15	11.05	Put	Currency Future	63.0000	63.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	16.10	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
27/08/2009	£ / R 2010/03/15	12.00	Put	Currency Future	184.0000	189.0000	2.717	0	0	0
27/08/2009	£ / R 2010/03/15	13.30	Call	Currency Future	665.0000	645.0000	(3.008)	0	0	0
27/08/2009	£ / R 2010/03/15	12.00	Call	Currency Future	1,407.0000	1,373.0000	(2.416)	0	0	0
27/08/2009	£ / R 2010/03/15	13.45	Put	Currency Future	841.0000	859.0000	2.140	0	0	0
27/08/2009	£ / R 2010/03/15	21.75	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	£ / R 2010/03/15	20.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	£ / R 2010/03/15	13.50	Put	Currency Future	874.0000	893.0000	2.174	0	0	0
27/08/2009	£ / R 2010/03/15	12.30	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
27/08/2009	£ / R 2010/03/15	21.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/08/2009	£ / R 2010/03/15	19.75	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/08/2009	£ / R 2010/03/15	14.70	Call	Currency Future	323.0000	312.0000	(3.406)	0	0	11,630
27/08/2009	£ / R 2010/03/15	19.75	Put	Currency Future	6,555.0000	6,592.0000	0.564	0	0	0
27/08/2009	£ / R 2010/03/15	19.55	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	14.70	Put	Currency Future	1,801.0000	1,828.0000	1.499	0	0	0
27/08/2009	£ / R 2010/03/15	12.15	Call	Currency Future	1,290.0000	1,257.0000	(2.558)	0	0	0
27/08/2009	£ / R 2010/03/15	21.75	Put	Currency Future	8,541.0000	8,579.0000	0.445	0	0	0
27/08/2009	£ / R 2010/03/15	13.55	Call	Currency Future	580.0000	561.0000	(3.276)	0	0	0
27/08/2009	£ / R 2010/03/15	11.05	Call	Currency Future	2,235.0000	2,197.0000	(1.700)	0	0	0
27/08/2009	£ / R 2010/03/15	19.55	Put	Currency Future	6,356.0000	6,394.0000	0.598	0	0	0
27/08/2009	£ / R 2010/03/15	13.40	Call	Currency Future	630.0000	610.0000	(3.175)	0	0	0
27/08/2009	£ / R 2010/03/15	12.15	Put	Currency Future	218.0000	223.0000	2.294	0	0	0
27/08/2009	£ / R 2010/03/15	13.40	Put	Currency Future	808.0000	826.0000	2.228	0	0	0
27/08/2009	£ / R 2010/03/15	13.55	Put	Currency Future	908.0000	928.0000	2.203	0	0	0
27/08/2009	£ / R 2010/03/15	21.55	Put	Currency Future	8,343.0000	8,381.0000	0.455	0	0	0
27/08/2009	£ / R 2010/03/15	13.15	Call	Currency Future	725.0000	702.0000	(3.172)	0	0	0
27/08/2009	£ / R 2010/03/15	13.60	Call	Currency Future	565.0000	546.0000	(3.363)	0	0	0
27/08/2009	£ / R 2010/03/15	14.15	Call	Currency Future	423.0000	409.0000	(3.310)	0	0	0
27/08/2009	£ / R 2010/03/15	21.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	16.15	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
27/08/2009	£ / R 2010/03/15	13.35	Call	Currency Future	647.0000	627.0000	(3.091)	0	0	0
27/08/2009	£ / R 2010/03/15	13.60	Put	Currency Future	943.0000	962.0000	2.015	0	0	0
27/08/2009	£ / R 2010/03/15	13.75	Call	Currency Future	521.0000	504.0000	(3.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,351.0000	1,375.0000	1.776	0	0	0
27/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	653.0000	669.0000	2.450	0	0	0
27/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	712.0000	729.0000	2.388	0	0	0
27/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	518.0000	531.0000	2.510	0	0	0
27/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
27/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	684.0000	663.0000	(3.070)	0	0	0
27/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	469.0000	453.0000	(3.412)	0	0	0
27/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,085.0000	1,107.0000	2.028	0	0	0
27/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	165.0000	168.0000	1.818	0	0	0
27/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,139.0000	2,101.0000	(1.777)	0	0	0
27/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	775.0000	793.0000	2.323	0	0	0
27/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	295.0000	284.0000	(3.729)	0	0	0
27/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	840.0000	815.0000	(2.976)	0	0	11,630
27/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	39.0000	39.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
27/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,197.0000	1,219.0000	1.838	0	0	0
27/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,317.0000	4,351.0000	0.788	0	0	0
27/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,965.0000	2,927.0000	(1.282)	0	0	0
27/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	507.0000	491.0000	(3.156)	0	0	0
27/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,487.0000	1,452.0000	(2.354)	0	0	0
27/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,257.0000	6,294.0000	0.591	0	0	0
27/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,380.0000	2,342.0000	(1.597)	0	0	0
27/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,244.0000	8,282.0000	0.461	0	0	0
27/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,944.0000	3,906.0000	(0.963)	0	0	0
27/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	43.0000	43.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	445.0000	430.0000	(3.371)	0	0	0
27/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,294.0000	8,331.0000	0.446	0	0	0
27/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,000.0000	1,963.0000	(1.850)	0	0	0
27/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,111.0000	3,073.0000	(1.221)	0	0	0
27/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,273.0000	1,296.0000	1.807	0	0	0
27/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
27/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	58.0000	58.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,091.0000	3,122.0000	1.003	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/03/15	19.30	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/08/2009	£ / R 2010/03/15	12.35	Call	Currency Future	1,152.0000	1,121.0000	(2.691)	0	0	0
27/08/2009	£ / R 2010/03/15	14.00	Call	Currency Future	457.0000	441.0000	(3.501)	0	0	0
27/08/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,355.0000	3,317.0000	(1.133)	0	0	0
27/08/2009	£ / R 2010/03/15	13.05	Call	Currency Future	769.0000	746.0000	(2.991)	0	0	0
27/08/2009	£ / R 2010/03/15	10.20	Call	Currency Future	3,063.0000	3,025.0000	(1.241)	0	0	0
27/08/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,312.0000	1,335.0000	1.753	0	0	0
27/08/2009	£ / R 2010/03/15	11.70	Call	Currency Future	1,652.0000	1,616.0000	(2.179)	0	0	0
27/08/2009	£ / R 2010/03/15	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	21.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/08/2009	£ / R 2010/03/15	10.20	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
27/08/2009	£ / R 2010/03/15	21.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	£ / R 2010/03/15	17.80	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
27/08/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,109.0000	6,146.0000	0.606	0	0	0
27/08/2009	£ / R 2010/03/15	16.05	Call	Currency Future	171.0000	164.0000	(4.094)	0	0	0
27/08/2009	£ / R 2010/03/15	11.20	Call	Currency Future	2,090.0000	2,052.0000	(1.818)	0	0	0
27/08/2009	£ / R 2010/03/15	19.50	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/08/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,650.0000	4,686.0000	0.774	0	0	0
27/08/2009	£ / R 2010/03/15	16.05	Put	Currency Future	2,998.0000	3,030.0000	1.067	0	0	0
27/08/2009	£ / R 2010/03/15	11.20	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
27/08/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,700.0000	3,733.0000	0.892	0	0	0
27/08/2009	£ / R 2010/03/15	21.30	Put	Currency Future	8,096.0000	8,133.0000	0.457	0	0	0
27/08/2009	£ / R 2010/03/15	18.05	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
27/08/2009	£ / R 2010/03/15	12.20	Call	Currency Future	1,252.0000	1,220.0000	(2.556)	0	0	0
27/08/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,307.0000	6,344.0000	0.587	0	0	0
27/08/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,886.0000	1,914.0000	1.485	0	0	0
27/08/2009	£ / R 2010/03/15	12.05	Put	Currency Future	195.0000	200.0000	2.564	0	0	0
27/08/2009	£ / R 2010/03/15	10.95	Put	Currency Future	60.0000	60.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	9.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,770.0000	2,801.0000	1.119	0	0	0
27/08/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,746.0000	4,782.0000	0.759	0	0	0
27/08/2009	£ / R 2010/03/15	10.05	Put	Currency Future	37.0000	37.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,332.0000	2,294.0000	(1.630)	0	0	0
27/08/2009	£ / R 2010/03/15	9.20	Call	Currency Future	4,043.0000	4,004.0000	(0.965)	0	0	0
27/08/2009	£ / R 2010/03/15	14.10	Call	Currency Future	434.0000	419.0000	(3.456)	0	0	0
27/08/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,605.0000	3,638.0000	0.915	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/03/15	13.05	Put	Currency Future	597.0000	612.0000	2.513	0	0	0
27/08/2009	£ / R 2010/03/15	9.95	Put	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	13.20	Call	Currency Future	703.0000	682.0000	(2.987)	0	0	0
27/08/2009	£ / R 2010/03/15	17.70	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
27/08/2009	£ / R 2010/03/15	11.95	Put	Currency Future	174.0000	178.0000	2.299	0	0	0
27/08/2009	£ / R 2010/03/15	13.20	Put	Currency Future	681.0000	698.0000	2.496	0	0	0
27/08/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,555.0000	4,590.0000	0.768	0	0	0
27/08/2009	£ / R 2010/03/15	13.70	Call	Currency Future	535.0000	518.0000	(3.178)	0	0	0
27/08/2009	£ / R 2010/03/15	12.95	Call	Currency Future	816.0000	791.0000	(3.064)	0	0	0
27/08/2009	£ / R 2010/03/15	10.35	Call	Currency Future	2,916.0000	2,878.0000	(1.303)	0	0	0
27/08/2009	£ / R 2010/03/15	18.10	Put	Currency Future	4,939.0000	4,974.0000	0.709	0	0	0
27/08/2009	£ / R 2010/03/15	14.00	Put	Currency Future	1,235.0000	1,258.0000	1.862	0	0	0
27/08/2009	£ / R 2010/03/15	16.70	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
27/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,013.0000	1,034.0000	2.073	0	0	0
27/08/2009	£ / R 2010/03/15	14.95	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
27/08/2009	£ / R 2010/03/15	10.35	Put	Currency Future	44.0000	44.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,679.0000	2,710.0000	1.157	0	0	0
27/08/2009	£ / R 2010/03/15	17.90	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
27/08/2009	£ / R 2010/03/15	10.05	Call	Currency Future	3,209.0000	3,171.0000	(1.184)	0	0	0
27/08/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,446.0000	1,412.0000	(2.351)	0	0	0
27/08/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,145.0000	8,183.0000	0.467	0	0	0
27/08/2009	£ / R 2010/03/15	15.70	Call	Currency Future	201.0000	194.0000	(3.483)	0	0	0
27/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,795.0000	3,828.0000	0.870	0	0	0
27/08/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,306.0000	3,268.0000	(1.149)	0	0	0
27/08/2009	£ / R 2010/03/15	11.70	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
27/08/2009	£ / R 2010/03/15	12.70	Call	Currency Future	944.0000	917.0000	(2.860)	0	0	0
27/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,861.0000	2,892.0000	1.084	0	0	0
27/08/2009	£ / R 2010/03/15	12.20	Put	Currency Future	230.0000	236.0000	2.609	0	0	0
27/08/2009	£ / R 2010/03/15	12.70	Put	Currency Future	422.0000	433.0000	2.607	0	0	0
27/08/2009	£ / R 2010/03/15	14.95	Put	Currency Future	2,016.0000	2,044.0000	1.389	0	0	0
27/08/2009	£ / R 2010/03/15	11.35	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
27/08/2009	£ / R 2010/03/15	16.80	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0
27/08/2009	£ / R 2010/03/15	16.90	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
27/08/2009	£ / R 2010/03/15	15.20	Call	Currency Future	258.0000	249.0000	(3.488)	0	0	0
27/08/2009	£ / R 2010/03/15	19.65	Put	Currency Future	6,456.0000	6,493.0000	0.573	0	0	0
27/08/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,973.0000	2,001.0000	1.419	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,690.0000	8,728.0000	0.437	0	0	0
27/08/2009	£ / R 2010/03/15	17.20	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
27/08/2009	£ / R 2010/03/15	19.65	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	183.0000	176.0000	(3.825)	0	0	0
27/08/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,223.0000	4,257.0000	0.805	0	0	0
27/08/2009	£ / R 2010/03/15	11.80	Call	Currency Future	1,569.0000	1,533.0000	(2.294)	0	0	0
27/08/2009	£ / R 2010/03/15	17.35	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
27/08/2009	£ / R 2010/03/15	10.80	Put	Currency Future	55.0000	55.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	21.90	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,367.0000	2,397.0000	1.267	0	0	0
27/08/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,453.0000	3,415.0000	(1.100)	0	0	0
27/08/2009	£ / R 2010/03/15	15.65	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
27/08/2009	£ / R 2010/03/15	19.90	Put	Currency Future	6,704.0000	6,741.0000	0.552	0	0	0
27/08/2009	£ / R 2010/03/15	15.35	Call	Currency Future	239.0000	231.0000	(3.347)	0	0	0
27/08/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,477.0000	2,439.0000	(1.534)	0	0	0
27/08/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,603.0000	4,638.0000	0.760	0	0	0
27/08/2009	£ / R 2010/03/15	19.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R 2010/03/15	12.35	Put	Currency Future	280.0000	288.0000	2.857	0	0	0
27/08/2009	£ / R 2010/03/15	11.80	Put	Currency Future	146.0000	149.0000	2.055	0	0	0
27/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
27/08/2009	£ / R 2010/03/15	19.35	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/08/2009	£ / R 2010/03/15	12.80	Put	Currency Future	469.0000	481.0000	2.559	0	0	0
27/08/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,634.0000	2,665.0000	1.177	0	0	0
27/08/2009	£ / R 2010/03/15	15.95	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
27/08/2009	£ / R 2010/03/15	19.35	Put	Currency Future	6,158.0000	6,195.0000	0.601	0	0	0
27/08/2009	£ / R 2010/03/15	15.80	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
27/08/2009	£ / R 2010/03/15	21.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,507.0000	4,542.0000	0.777	0	0	0
27/08/2009	£ / R 2010/03/15	12.95	Put	Currency Future	544.0000	558.0000	2.574	0	0	0
27/08/2009	£ / R 2010/03/15	21.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	14.80	Call	Currency Future	309.0000	298.0000	(3.560)	0	0	0
27/08/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,558.0000	3,591.0000	0.927	0	0	0
27/08/2009	£ / R 2010/03/15	16.95	Call	Currency Future	115.0000	110.0000	(4.348)	0	0	0
27/08/2009	£ / R 2010/03/15	9.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	12.80	Call	Currency Future	891.0000	865.0000	(2.918)	0	0	0
27/08/2009	£ / R 2010/03/15	16.65	Call	Currency Future	130.0000	125.0000	(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
27/08/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,404.0000	3,366.0000	(1.116)	0	0	0
27/08/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,956.0000	1,918.0000	(1.943)	0	0	0
27/08/2009	£ / R 2010/03/15	9.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	17.65	Call	Currency Future	79.0000	76.0000	(3.797)	0	0	0
27/08/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,842.0000	3,876.0000	0.885	0	0	0
27/08/2009	£ / R 2010/03/15	19.20	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
27/08/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,759.0000	1,786.0000	1.535	0	0	0
27/08/2009	£ / R 2010/03/15	17.95	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,236.0000	2,265.0000	1.297	0	0	0
27/08/2009	£ / R 2010/03/15	10.65	Put	Currency Future	51.0000	51.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	9.85	Put	Currency Future	32.0000	32.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	6,010.0000	6,047.0000	0.616	0	0	0
27/08/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,623.0000	2,585.0000	(1.449)	0	0	0
27/08/2009	£ / R 2010/03/15	21.85	Put	Currency Future	8,641.0000	8,678.0000	0.428	0	0	0
27/08/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,429.0000	2,391.0000	(1.564)	0	0	0
27/08/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,997.0000	8,034.0000	0.463	0	0	0
27/08/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,442.0000	8,480.0000	0.450	0	0	0
27/08/2009	£ / R 2010/03/15	11.65	Call	Currency Future	1,694.0000	1,658.0000	(2.125)	0	0	0
27/08/2009	£ / R 2010/03/15	21.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	£ / R 2010/03/15	10.85	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
27/08/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,895.0000	3,857.0000	(0.976)	0	0	0
27/08/2009	£ / R 2010/03/15	9.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,654.0000	6,691.0000	0.556	0	0	0
27/08/2009	£ / R 2010/03/15	11.85	Put	Currency Future	155.0000	158.0000	1.935	0	0	0
27/08/2009	£ / R 2010/03/15	21.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	£ / R 2010/03/15	19.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/08/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,527.0000	1,492.0000	(2.292)	0	0	0
27/08/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,081.0000	4,115.0000	0.833	0	0	0
27/08/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,907.0000	2,938.0000	1.066	0	0	0
27/08/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,794.0000	4,830.0000	0.751	0	0	0
27/08/2009	£ / R 2010/03/15	12.85	Call	Currency Future	865.0000	840.0000	(2.890)	0	0	0
27/08/2009	£ / R 2010/03/15	12.85	Put	Currency Future	493.0000	506.0000	2.637	0	0	0
27/08/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,815.0000	2,846.0000	1.101	0	0	0
27/08/2009	£ / R 2010/03/15	15.85	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
27/08/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,929.0000	1,957.0000	1.452	0	0	0
27/08/2009	£ / R 2010/03/15	14.85	Call	Currency Future	302.0000	291.0000	(3.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
27/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,698.0000	4,734.0000	0.766	0	0	0
27/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,747.0000	3,780.0000	0.881	0	0	0
27/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,846.0000	3,807.0000	(1.014)	0	0	0
27/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
27/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,195.0000	8,232.0000	0.451	0	0	0
27/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,208.0000	6,245.0000	0.596	0	0	0
27/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,911.0000	1,874.0000	(1.936)	0	0	0
27/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,867.0000	2,829.0000	(1.325)	0	0	0
27/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	89.0000	90.0000	1.124	0	0	0
27/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,121.0000	1,090.0000	(2.765)	0	0	0
27/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	299.0000	306.0000	2.341	0	0	0
27/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	233.0000	225.0000	(3.433)	0	0	0
27/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	122.0000	124.0000	1.639	0	0	0
27/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	972.0000	944.0000	(2.881)	0	0	0
27/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	400.0000	410.0000	2.500	0	0	0
27/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,270.0000	4,304.0000	0.796	0	0	0
27/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,411.0000	2,441.0000	1.244	0	0	0
27/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	331.0000	319.0000	(3.625)	0	0	0
27/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
27/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,653.0000	3,686.0000	0.903	0	0	0
27/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,600.0000	3,562.0000	(1.056)	0	0	0
27/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	125.0000	119.0000	(4.800)	0	0	0
27/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,725.0000	2,755.0000	1.101	0	0	0
27/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	197.0000	189.0000	(4.061)	0	0	0
27/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	217.0000	209.0000	(3.687)	0	0	0
27/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,545.0000	2,575.0000	1.179	0	0	0
27/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,675.0000	1,701.0000	1.552	0	0	0
27/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
27/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
27/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,412.0000	4,447.0000	0.793	0	0	0
27/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,464.0000	3,496.0000	0.924	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/03/15	9.75	Call	Currency Future	3,502.0000	3,464.0000	(1.085)	0	0	0
27/08/2009	£ / R 2010/03/15	14.55	Call	Currency Future	347.0000	335.0000	(3.458)	0	0	0
27/08/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,029.0000	1,001.0000	(2.721)	0	0	0
27/08/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,698.0000	3,660.0000	(1.028)	0	0	0
27/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	12.55	Put	Currency Future	357.0000	367.0000	2.801	0	0	0
27/08/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,720.0000	2,682.0000	(1.397)	0	0	0
27/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,780.0000	1,743.0000	(2.079)	0	0	0
27/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
27/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	48.0000	48.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,526.0000	2,488.0000	(1.504)	0	0	0
27/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,610.0000	1,574.0000	(2.236)	0	0	0
27/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	54.0000	54.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,844.0000	1,871.0000	1.464	0	0	0
27/08/2009	£ / R 2010/03/15	12.75	Put	Currency Future	445.0000	457.0000	2.697	0	0	0
27/08/2009	£ / R 2010/03/15	14.75	Call	Currency Future	316.0000	305.0000	(3.481)	0	0	0
27/08/2009	£ / R 2010/03/15	11.75	Put	Currency Future	138.0000	140.0000	1.449	0	0	0
27/08/2009	£ / R 2010/03/15	12.75	Call	Currency Future	917.0000	891.0000	(2.835)	0	0	0
27/08/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,511.0000	3,544.0000	0.940	0	0	0
27/08/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,589.0000	2,620.0000	1.197	0	0	0
27/08/2009	£ / R 2010/03/15	16.60	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
27/08/2009	£ / R 2010/03/15	15.60	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
27/08/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,717.0000	1,743.0000	1.514	0	0	0
27/08/2009	£ / R 2010/03/15	12.60	Put	Currency Future	378.0000	388.0000	2.646	0	0	0
27/08/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,649.0000	3,611.0000	(1.041)	0	0	0
27/08/2009	£ / R 2010/03/15	9.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	10.60	Call	Currency Future	2,672.0000	2,634.0000	(1.422)	0	0	0
27/08/2009	£ / R 2010/03/15	10.60	Put	Currency Future	50.0000	50.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,000.0000	972.0000	(2.800)	0	0	0
27/08/2009	£ / R 2010/03/15	11.60	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
27/08/2009	£ / R 2010/03/15	11.60	Call	Currency Future	1,737.0000	1,701.0000	(2.073)	0	0	0
27/08/2009	£ / R 2010/03/15	14.60	Call	Currency Future	339.0000	327.0000	(3.540)	0	0	0
27/08/2009	£ / R 2010/03/15	17.60	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
27/08/2009	£ / R 2010/03/15	9.70	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	3,551.0000	3,513.0000	(1.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,460.0000	4,494.0000	0.762	0	0	0
27/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,574.0000	2,536.0000	(1.476)	0	0	0
27/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,633.0000	1,659.0000	1.592	0	0	0
27/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	356.0000	343.0000	(3.652)	0	0	0
27/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	337.0000	346.0000	2.671	0	0	0
27/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,059.0000	1,030.0000	(2.738)	0	0	0
27/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	222.0000	214.0000	(3.604)	0	0	0
27/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
27/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,500.0000	2,530.0000	1.200	0	0	0
27/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
27/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,417.0000	3,449.0000	0.936	0	0	0
27/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
27/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,823.0000	1,787.0000	(1.975)	0	0	0
27/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	47.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,769.0000	2,731.0000	(1.372)	0	0	0
27/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,747.0000	3,709.0000	(1.014)	0	0	0
27/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,365.0000	4,399.0000	0.779	0	0	0
27/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	52.0000	52.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14			Currency Future	13.4255	13.3817	(0.326)	0.0000	0.0000	0
27/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	197.0000	193.0000	(2.030)	0	0	0
27/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,846.0000	2,882.0000	1.265	0	0	0
27/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,629.0000	1,660.0000	1.903	0	0	0
27/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,056.0000	8,099.0000	0.534	0	0	0
27/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	917.0000	897.0000	(2.181)	0	0	0
27/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
27/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
27/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,122.0000	4,161.0000	0.946	0	0	0
27/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,684.0000	4,723.0000	0.833	0	0	0
27/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,457.0000	2,492.0000	1.425	0	0	0
27/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,694.0000	6,736.0000	0.627	0	0	0
27/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,329.0000	2,364.0000	1.503	0	0	0
27/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	321.0000	314.0000	(2.181)	0	0	0
27/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/06/14	14.50	Call	Currency Future	554.0000	542.0000	(2.166)	0	0	0
27/08/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,325.0000	1,355.0000	2.264	0	0	0
27/08/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,280.0000	3,238.0000	(1.280)	0	0	0
27/08/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,202.0000	3,239.0000	1.156	0	0	0
27/08/2009	£ / R 2010/06/14	19.95	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
27/08/2009	£ / R 2010/06/14	15.50	Call	Currency Future	382.0000	374.0000	(2.094)	0	0	0
27/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,182.0000	1,210.0000	2.369	0	0	0
27/08/2009	£ / R 2010/06/14	16.35	Call	Currency Future	277.0000	271.0000	(2.166)	0	0	0
27/08/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,549.0000	8,592.0000	0.503	0	0	0
27/08/2009	£ / R 2010/06/14	13.85	Call	Currency Future	722.0000	706.0000	(2.216)	0	0	0
27/08/2009	£ / R 2010/06/14	12.50	Put	Currency Future	392.0000	407.0000	3.827	0	0	0
27/08/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,011.0000	1,037.0000	2.572	0	0	0
27/08/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,331.0000	2,292.0000	(1.673)	0	0	0
27/08/2009	£ / R 2010/06/14	22.05	Put	Currency Future	8,647.0000	8,691.0000	0.509	0	0	0
27/08/2009	£ / R 2010/06/14	12.80	Put	Currency Future	525.0000	544.0000	3.619	0	0	0
27/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,075.0000	1,051.0000	(2.233)	0	0	0
27/08/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,062.0000	2,025.0000	(1.794)	0	0	0
27/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	106.0000	110.0000	3.774	0	0	0
27/08/2009	£ / R 2010/06/14	18.35	Put	Currency Future	5,063.0000	5,103.0000	0.790	0	0	0
27/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,564.0000	2,524.0000	(1.560)	0	0	0
27/08/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,845.0000	8,889.0000	0.497	0	0	0
27/08/2009	£ / R 2010/06/14	11.50	Put	Currency Future	137.0000	143.0000	4.380	0	0	0
27/08/2009	£ / R 2010/06/14	14.10	Call	Currency Future	651.0000	636.0000	(2.304)	0	0	0
27/08/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,447.0000	1,416.0000	(2.142)	0	0	0
27/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
27/08/2009	£ / R 2010/06/14	14.05	Call	Currency Future	664.0000	650.0000	(2.108)	0	0	0
27/08/2009	£ / R 2010/06/14	9.50	Call	Currency Future	3,964.0000	3,921.0000	(1.085)	0	0	0
27/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	707.0000	691.0000	(2.263)	0	0	0
27/08/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,796.0000	8,839.0000	0.489	0	0	0
27/08/2009	£ / R 2010/06/14	18.35	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
27/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,703.0000	1,669.0000	(1.996)	0	0	0
27/08/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,318.0000	1,289.0000	(2.200)	0	0	0
27/08/2009	£ / R 2010/06/14	12.30	Put	Currency Future	322.0000	335.0000	4.037	0	0	0
27/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	692.0000	677.0000	(2.168)	0	0	0
27/08/2009	£ / R 2010/06/14	12.95	Put	Currency Future	600.0000	619.0000	3.167	0	0	0
27/08/2009	£ / R 2010/06/14	10.50	Call	Currency Future	2,991.0000	2,948.0000	(1.438)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/06/14	13.65	Call	Currency Future	786.0000	769.0000	(2.163)	0	0	0
27/08/2009	£ / R 2010/06/14	15.35	Call	Currency Future	405.0000	396.0000	(2.222)	0	0	0
27/08/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,217.0000	1,245.0000	2.301	0	0	0
27/08/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,598.0000	6,640.0000	0.637	0	0	0
27/08/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,289.0000	1,318.0000	2.250	0	0	0
27/08/2009	£ / R 2010/06/14	8.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,151.0000	1,125.0000	(2.259)	0	0	0
27/08/2009	£ / R 2010/06/14	15.05	Call	Currency Future	450.0000	440.0000	(2.222)	0	0	0
27/08/2009	£ / R 2010/06/14	21.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	10.50	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
27/08/2009	£ / R 2010/06/14	19.75	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
27/08/2009	£ / R 2010/06/14	10.10	Call	Currency Future	3,378.0000	3,335.0000	(1.273)	0	0	0
27/08/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,004.0000	982.0000	(2.191)	0	0	0
27/08/2009	£ / R 2010/06/14	12.85	Put	Currency Future	550.0000	568.0000	3.273	0	0	0
27/08/2009	£ / R 2010/06/14	21.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	15.05	Put	Currency Future	2,075.0000	2,108.0000	1.590	0	0	0
27/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	321.0000	314.0000	(2.181)	0	0	0
27/08/2009	£ / R 2010/06/14	9.50	Put	Currency Future	39.0000	39.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	21.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	10.10	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
27/08/2009	£ / R 2010/06/14	22.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,412.0000	1,382.0000	(2.125)	0	0	0
27/08/2009	£ / R 2010/06/14	19.65	Put	Currency Future	6,311.0000	6,352.0000	0.650	0	0	0
27/08/2009	£ / R 2010/06/14	12.55	Put	Currency Future	413.0000	429.0000	3.874	0	0	0
27/08/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,362.0000	1,392.0000	2.203	0	0	0
27/08/2009	£ / R 2010/06/14	19.75	Put	Currency Future	6,406.0000	6,448.0000	0.656	0	0	0
27/08/2009	£ / R 2010/06/14	8.60	Call	Currency Future	4,837.0000	4,793.0000	(0.910)	0	0	0
27/08/2009	£ / R 2010/06/14	11.80	Put	Currency Future	193.0000	202.0000	4.663	0	0	0
27/08/2009	£ / R 2010/06/14	13.60	Call	Currency Future	803.0000	786.0000	(2.117)	0	0	0
27/08/2009	£ / R 2010/06/14	20.20	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/08/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,585.0000	2,621.0000	1.393	0	0	0
27/08/2009	£ / R 2010/06/14	12.35	Put	Currency Future	337.0000	350.0000	3.858	0	0	0
27/08/2009	£ / R 2010/06/14	16.05	Call	Currency Future	310.0000	303.0000	(2.258)	0	0	0
27/08/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,337.0000	3,375.0000	1.139	0	0	0
27/08/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,782.0000	5,823.0000	0.709	0	0	0
27/08/2009	£ / R 2010/06/14	13.60	Put	Currency Future	978.0000	1,004.0000	2.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,518.0000	1,486.0000	(2.108)	0	0	0
27/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	31.0000	31.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	210.0000	206.0000	(1.905)	0	0	0
27/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,075.0000	4,114.0000	0.957	0	0	0
27/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	218.0000	213.0000	(2.294)	0	0	0
27/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,611.0000	2,570.0000	(1.570)	0	0	0
27/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,819.0000	1,784.0000	(1.924)	0	0	0
27/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,838.0000	6,881.0000	0.629	0	0	0
27/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
27/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,935.0000	3,974.0000	0.991	0	0	0
27/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,125.0000	1,100.0000	(2.222)	0	0	0
27/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,842.0000	3,881.0000	1.015	0	0	0
27/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	678.0000	663.0000	(2.212)	0	0	0
27/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
27/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,670.0000	3,627.0000	(1.172)	0	0	0
27/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,226.0000	7,268.0000	0.581	0	0	0
27/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	292.0000	304.0000	4.110	0	0	0
27/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
27/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,015.0000	5,055.0000	0.798	0	0	0
27/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,895.0000	2,853.0000	(1.451)	0	0	0
27/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,934.0000	2,971.0000	1.261	0	0	0
27/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,378.0000	1,348.0000	(2.177)	0	0	0
27/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
27/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
27/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,044.0000	1,071.0000	2.586	0	0	0
27/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	734.0000	757.0000	3.134	0	0	0
27/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,120.0000	6,161.0000	0.670	0	0	0
27/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
27/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
27/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,253.0000	1,281.0000	2.235	0	0	0
27/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	638.0000	623.0000	(2.351)	0	0	0
27/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	353.0000	367.0000	3.966	0	0	0
27/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	340.0000	333.0000	(2.059)	0	0	0
27/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,355.0000	4,394.0000	0.896	0	0	0
27/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	959.0000	938.0000	(2.190)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/06/14	12.45	Put	Currency Future	372.0000	387.0000	4.032	0	0	0
27/08/2009	£ / R 2010/06/14	15.65	Call	Currency Future	360.0000	352.0000	(2.222)	0	0	0
27/08/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,157.0000	3,194.0000	1.172	0	0	0
27/08/2009	£ / R 2010/06/14	21.65	Put	Currency Future	8,253.0000	8,296.0000	0.521	0	0	0
27/08/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,289.0000	1,260.0000	(2.250)	0	0	0
27/08/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,147.0000	1,174.0000	2.354	0	0	0
27/08/2009	£ / R 2010/06/14	15.40	Call	Currency Future	398.0000	389.0000	(2.261)	0	0	0
27/08/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,715.0000	2,751.0000	1.326	0	0	0
27/08/2009	£ / R 2010/06/14	17.60	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
27/08/2009	£ / R 2010/06/14	19.45	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
27/08/2009	£ / R 2010/06/14	12.65	Put	Currency Future	456.0000	473.0000	3.728	0	0	0
27/08/2009	£ / R 2010/06/14	18.30	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
27/08/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,112.0000	1,140.0000	2.518	0	0	0
27/08/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,846.0000	2,882.0000	1.265	0	0	0
27/08/2009	£ / R 2010/06/14	13.75	Put	Currency Future	1,078.0000	1,105.0000	2.505	0	0	0
27/08/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,262.0000	4,301.0000	0.915	0	0	0
27/08/2009	£ / R 2010/06/14	9.40	Put	Currency Future	37.0000	37.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	13.10	Put	Currency Future	679.0000	700.0000	3.093	0	0	0
27/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	770.0000	753.0000	(2.208)	0	0	0
27/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,232.0000	1,205.0000	(2.192)	0	0	0
27/08/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,286.0000	2,321.0000	1.531	0	0	0
27/08/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,848.0000	2,806.0000	(1.475)	0	0	0
27/08/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,372.0000	2,407.0000	1.476	0	0	0
27/08/2009	£ / R 2010/06/14	11.60	Put	Currency Future	154.0000	161.0000	4.545	0	0	0
27/08/2009	£ / R 2010/06/14	9.80	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
27/08/2009	£ / R 2010/06/14	16.10	Call	Currency Future	304.0000	297.0000	(2.303)	0	0	0
27/08/2009	£ / R 2010/06/14	11.15	Put	Currency Future	102.0000	106.0000	3.922	0	0	0
27/08/2009	£ / R 2010/06/14	15.30	Call	Currency Future	412.0000	403.0000	(2.184)	0	0	0
27/08/2009	£ / R 2010/06/14	19.65	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
27/08/2009	£ / R 2010/06/14	17.50	Call	Currency Future	187.0000	183.0000	(2.139)	0	0	12,265
27/08/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,062.0000	4,019.0000	(1.059)	0	0	0
27/08/2009	£ / R 2010/06/14	10.80	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
27/08/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,978.0000	3,015.0000	1.242	0	0	0
27/08/2009	£ / R 2010/06/14	13.30	Put	Currency Future	791.0000	815.0000	3.034	0	0	0
27/08/2009	£ / R 2010/06/14	11.55	Put	Currency Future	145.0000	152.0000	4.828	0	0	0
27/08/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,529.0000	5,485.0000	(0.796)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,215.0000	6,256.0000	0.660	0	0	0
27/08/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,454.0000	6,496.0000	0.651	0	0	0
27/08/2009	£ / R 2010/06/14	15.85	Call	Currency Future	334.0000	326.0000	(2.395)	0	0	0
27/08/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,280.0000	5,237.0000	(0.814)	0	0	0
27/08/2009	£ / R 2010/06/14	16.30	Call	Currency Future	282.0000	276.0000	(2.128)	0	0	0
27/08/2009	£ / R 2010/06/14	13.80	Call	Currency Future	738.0000	721.0000	(2.304)	0	0	0
27/08/2009	£ / R 2010/06/14	11.65	Put	Currency Future	163.0000	171.0000	4.908	0	0	0
27/08/2009	£ / R 2010/06/14	9.55	Call	Currency Future	3,915.0000	3,872.0000	(1.098)	0	0	0
27/08/2009	£ / R 2010/06/14	13.75	Call	Currency Future	753.0000	737.0000	(2.125)	0	0	0
27/08/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,351.0000	8,395.0000	0.527	0	0	0
27/08/2009	£ / R 2010/06/14	21.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/08/2009	£ / R 2010/06/14	10.80	Call	Currency Future	2,706.0000	2,664.0000	(1.552)	0	0	0
27/08/2009	£ / R 2010/06/14	20.15	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/08/2009	£ / R 2010/06/14	13.55	Call	Currency Future	821.0000	803.0000	(2.192)	0	0	0
27/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	692.0000	677.0000	(2.168)	0	0	0
27/08/2009	£ / R 2010/06/14	15.70	Call	Currency Future	354.0000	346.0000	(2.260)	0	0	0
27/08/2009	£ / R 2010/06/14	10.65	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
27/08/2009	£ / R 2010/06/14	10.55	Call	Currency Future	2,943.0000	2,901.0000	(1.427)	0	0	0
27/08/2009	£ / R 2010/06/14	11.95	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
27/08/2009	£ / R 2010/06/14	11.60	Call	Currency Future	1,980.0000	1,943.0000	(1.869)	0	0	0
27/08/2009	£ / R 2010/06/14	19.80	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
27/08/2009	£ / R 2010/06/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	13.55	Put	Currency Future	945.0000	971.0000	2.751	0	0	0
27/08/2009	£ / R 2010/06/14	11.65	Call	Currency Future	1,939.0000	1,903.0000	(1.857)	0	0	0
27/08/2009	£ / R 2010/06/14	10.55	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
27/08/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,401.0000	8,444.0000	0.512	0	0	0
27/08/2009	£ / R 2010/06/14	15.85	Put	Currency Future	2,758.0000	2,795.0000	1.342	0	0	0
27/08/2009	£ / R 2010/06/14	9.65	Put	Currency Future	42.0000	42.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	9.55	Put	Currency Future	40.0000	40.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,302.0000	5,342.0000	0.754	0	0	0
27/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,542.0000	4,582.0000	0.881	0	0	0
27/08/2009	£ / R 2010/06/14	17.85	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
27/08/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,377.0000	2,338.0000	(1.641)	0	0	0
27/08/2009	£ / R 2010/06/14	18.05	Put	Currency Future	4,778.0000	4,818.0000	0.837	0	0	0
27/08/2009	£ / R 2010/06/14	14.35	Call	Currency Future	588.0000	575.0000	(2.211)	0	0	0
27/08/2009	£ / R 2010/06/14	15.60	Call	Currency Future	368.0000	359.0000	(2.446)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,589.0000	4,629.0000	0.872	0	0	0
27/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,817.0000	3,774.0000	(1.127)	0	0	0
27/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,021.0000	1,984.0000	(1.831)	0	0	0
27/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
27/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,790.0000	6,832.0000	0.619	0	0	0
27/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,512.0000	1,543.0000	2.050	0	0	0
27/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	229.0000	223.0000	(2.620)	0	0	0
27/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,104.0000	2,067.0000	(1.759)	0	0	0
27/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,350.0000	5,390.0000	0.748	0	0	0
27/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,628.0000	2,664.0000	1.370	0	0	0
27/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0
27/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,703.0000	3,742.0000	1.053	0	0	0
27/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,448.0000	4,488.0000	0.899	0	0	0
27/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,348.0000	1,318.0000	(2.226)	0	0	0
27/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,983.0000	7,026.0000	0.616	0	0	0
27/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,450.0000	8,493.0000	0.509	0	0	0
27/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,308.0000	4,348.0000	0.929	0	0	0
27/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,825.0000	4,865.0000	0.829	0	0	0
27/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	625.0000	611.0000	(2.240)	0	0	0
27/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	136.0000	132.0000	(2.941)	0	0	0
27/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	265.0000	276.0000	4.151	0	0	0
27/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	129.0000	135.0000	4.651	0	0	0
27/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,502.0000	6,543.0000	0.631	0	0	0
27/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,232.0000	3,189.0000	(1.330)	0	0	0
27/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,399.0000	1,429.0000	2.144	0	0	0
27/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	263.0000	257.0000	(2.281)	0	0	0
27/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,542.0000	2,578.0000	1.416	0	0	0
27/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,154.0000	8,198.0000	0.540	0	0	0
27/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
27/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,944.0000	8,988.0000	0.492	0	0	0
27/08/2009	£ / R	2010/06/14	21.85	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
27/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	117.0000	122.0000	4.274	0	0	0
27/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,550.0000	6,592.0000	0.641	0	0	0
27/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	254.0000	248.0000	(2.362)	0	0	0
27/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	896.0000	877.0000	(2.121)	0	0	0
27/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	503.0000	492.0000	(2.187)	0	0	0
27/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,285.0000	2,246.0000	(1.707)	0	0	0
27/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
27/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,182.0000	1,210.0000	2.369	0	0	0
27/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,038.0000	2,996.0000	(1.382)	0	0	0
27/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	533.0000	521.0000	(2.251)	0	0	0
27/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	612.0000	598.0000	(2.288)	0	0	0
27/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
27/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,887.0000	6,929.0000	0.610	0	0	0
27/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,111.0000	5,151.0000	0.783	0	0	0
27/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,428.0000	3,466.0000	1.109	0	0	0
27/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	839.0000	821.0000	(2.145)	0	0	0
27/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
27/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	131.0000	128.0000	(2.290)	0	0	0
27/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,437.0000	1,467.0000	2.088	0	0	0
27/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
27/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
27/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
27/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	707.0000	691.0000	(2.263)	0	0	0
27/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,206.0000	5,246.0000	0.768	0	0	0
27/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,013.0000	3,970.0000	(1.072)	0	0	0
27/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	876.0000	857.0000	(2.169)	0	0	12,265
27/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	174.0000	170.0000	(2.299)	0	0	0
27/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,828.0000	1,860.0000	1.751	0	0	0
27/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	307.0000	319.0000	3.909	0	0	0
27/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	770.0000	753.0000	(2.208)	0	0	0
27/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,183.0000	3,140.0000	(1.351)	0	0	0
27/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	625.0000	646.0000	3.360	0	0	0
27/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	38.0000	38.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
27/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	882.0000	907.0000	2.834	0	0	0
27/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	241.0000	235.0000	(2.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,482.0000	1,451.0000	(2.092)	0	0	0
27/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,474.0000	1,505.0000	2.103	0	0	0
27/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
27/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,044.0000	1,071.0000	2.586	0	0	0
27/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	92.0000	95.0000	3.261	0	0	0
27/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	857.0000	839.0000	(2.100)	0	0	0
27/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,622.0000	3,579.0000	(1.187)	0	0	0
27/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,671.0000	2,707.0000	1.348	0	0	0
27/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	109.0000	114.0000	4.587	0	0	0
27/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	600.0000	587.0000	(2.167)	0	0	0
27/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	99.0000	102.0000	3.030	0	0	0
27/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	913.0000	939.0000	2.848	0	0	0
27/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	239.0000	249.0000	4.184	0	0	0
27/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,177.0000	1,151.0000	(2.209)	0	0	0
27/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,707.0000	1,739.0000	1.875	0	0	0
27/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	851.0000	875.0000	2.820	0	0	0
27/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
27/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
27/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,742.0000	6,784.0000	0.623	0	0	0
27/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,590.0000	1,558.0000	(2.013)	0	0	0
27/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,898.0000	1,862.0000	(1.897)	0	0	0
27/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	204.0000	199.0000	(2.451)	0	0	0
27/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,067.0000	3,105.0000	1.239	0	0	0
27/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	288.0000	281.0000	(2.431)	0	0	0
27/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,358.0000	6,400.0000	0.661	0	0	0
27/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
27/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,135.0000	3,092.0000	(1.372)	0	0	0
27/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
27/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,243.0000	2,278.0000	1.560	0	0	0
27/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,302.0000	8,346.0000	0.530	0	0	0
27/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,920.0000	4,960.0000	0.813	0	0	0
27/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,495.0000	4,535.0000	0.890	0	0	0
27/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,424.0000	2,384.0000	(1.650)	0	0	0
27/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,800.0000	2,758.0000	(1.500)	0	0	0
27/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,858.0000	1,823.0000	(1.884)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,007.0000	8,050.0000	0.537	0	0	0
27/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
27/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
27/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,239.0000	2,200.0000	(1.742)	0	0	0
27/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,051.0000	1,027.0000	(2.284)	0	0	0
27/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	502.0000	519.0000	3.386	0	0	0
27/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	821.0000	845.0000	2.923	0	0	0
27/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
27/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	347.0000	339.0000	(2.305)	0	0	0
27/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	762.0000	786.0000	3.150	0	0	0
27/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
27/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
27/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	183.0000	191.0000	4.372	0	0	0
27/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,201.0000	2,235.0000	1.545	0	0	0
27/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	938.0000	917.0000	(2.239)	0	0	0
27/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
27/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,204.0000	1,178.0000	(2.159)	0	0	0
27/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	419.0000	410.0000	(2.148)	0	0	0
27/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
27/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,112.0000	3,149.0000	1.189	0	0	0
27/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	426.0000	417.0000	(2.113)	0	0	0
27/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,028.0000	4,067.0000	0.968	0	0	0
27/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
27/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,935.0000	6,977.0000	0.606	0	0	0
27/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	479.0000	496.0000	3.549	0	0	0
27/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,554.0000	1,521.0000	(2.124)	0	0	0
27/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,073.0000	6,114.0000	0.675	0	0	0
27/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,895.0000	8,938.0000	0.483	0	0	0
27/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,517.0000	2,477.0000	(1.589)	0	0	0
27/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
27/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,665.0000	1,631.0000	(2.042)	0	0	0
27/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
27/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	54.0000	54.0000	-	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
27/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,475.0000	3,432.0000	(1.237)	0	0	0
27/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,329.0000	3,286.0000	(1.292)	0	0	0
27/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,201.0000	2,235.0000	1.545	0	0	0
27/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
27/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,402.0000	4,441.0000	0.886	0	0	0
27/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,499.0000	8,543.0000	0.518	0	0	0
27/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,217.0000	1,245.0000	2.301	0	0	0
27/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,982.0000	4,021.0000	0.979	0	0	0
27/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	143.0000	140.0000	(2.098)	0	0	0
27/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	278.0000	290.0000	4.317	0	0	0
27/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	479.0000	496.0000	3.549	0	0	0
27/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,968.0000	5,008.0000	0.805	0	0	0
27/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	706.0000	728.0000	3.116	0	0	0
27/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
27/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	982.0000	960.0000	(2.240)	0	0	0
27/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,780.0000	1,745.0000	(1.966)	0	0	0
27/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,753.0000	2,711.0000	(1.526)	0	0	0
27/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,474.0000	3,512.0000	1.094	0	0	0
27/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	204.0000	213.0000	4.412	0	0	0
27/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	298.0000	292.0000	(2.013)	0	0	0
27/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,796.0000	3,834.0000	1.001	0	0	0
27/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	249.0000	244.0000	(2.008)	0	0	0
27/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	426.0000	417.0000	(2.113)	0	0	0
27/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,023.0000	3,060.0000	1.224	0	0	0
27/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
27/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,768.0000	3,725.0000	(1.141)	0	0	0
27/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,598.0000	8,642.0000	0.512	0	0	0
27/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
27/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,658.0000	2,617.0000	(1.543)	0	0	0
27/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,646.0000	6,688.0000	0.632	0	0	0
27/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,731.0000	4,771.0000	0.845	0	0	0
27/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,802.0000	2,838.0000	1.285	0	0	0
27/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,800.0000	2,758.0000	(1.500)	0	0	0
27/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,890.0000	2,927.0000	1.280	0	0	0
27/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	328.0000	320.0000	(2.439)	0	0	0
27/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,204.0000	1,178.0000	(2.159)	0	0	0
27/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
27/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,033.0000	2,066.0000	1.623	0	0	0
27/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,565.0000	3,604.0000	1.094	0	0	0
27/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,636.0000	4,676.0000	0.863	0	0	0
27/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
27/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
27/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,873.0000	4,913.0000	0.821	0	0	0
27/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	315.0000	308.0000	(2.222)	0	0	0
27/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
27/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
27/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,260.0000	1,232.0000	(2.222)	0	0	0
27/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
27/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,193.0000	2,154.0000	(1.778)	0	0	0
27/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	434.0000	450.0000	3.687	0	0	0
27/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,898.0000	1,862.0000	(1.897)	0	0	0
27/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	458.0000	448.0000	(2.183)	0	0	0
27/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
27/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
27/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,719.0000	3,676.0000	(1.156)	0	0	0
27/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,263.0000	6,304.0000	0.655	0	0	0
27/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,204.0000	8,247.0000	0.524	0	0	0
27/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,746.0000	8,790.0000	0.503	0	0	0
27/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,110.0000	4,067.0000	(1.046)	0	0	0
27/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,169.0000	4,208.0000	0.935	0	0	0
27/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,247.0000	3,284.0000	1.140	0	0	0
27/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,086.0000	3,043.0000	(1.393)	0	0	0
27/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
27/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,147.0000	2,109.0000	(1.770)	0	0	0
27/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	121.0000	127.0000	4.959	0	0	0
27/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,697.0000	8,740.0000	0.494	0	0	0
27/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	576.0000	564.0000	(2.083)	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
27/08/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,866.0000	3,823.0000	(1.112)	0	0	0
27/08/2009	£ / R 2010/06/14	17.40	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
27/08/2009	£ / R 2010/06/14	9.60	Put	Currency Future	41.0000	41.0000	-	0	0	0
27/08/2009	£ / R 2010/06/14	16.40	Call	Currency Future	272.0000	266.0000	(2.206)	0	0	0
27/08/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,551.0000	1,582.0000	1.999	0	0	0
27/08/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,158.0000	5,199.0000	0.795	0	0	0
27/08/2009	£ / R 2010/06/14	18.45	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
27/08/2009	£ / R 2010/06/14	15.55	Call	Currency Future	375.0000	366.0000	(2.400)	0	0	0
27/08/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,499.0000	2,535.0000	1.441	0	0	0
27/08/2009	£ / R 2010/06/14	11.05	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
27/08/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,627.0000	1,594.0000	(2.028)	0	0	0
27/08/2009	£ / R 2010/06/14	12.05	Put	Currency Future	252.0000	262.0000	3.968	0	0	0
27/08/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,027.0000	1,004.0000	(2.240)	0	0	0
27/08/2009	£ / R 2010/06/14	13.05	Put	Currency Future	652.0000	673.0000	3.221	0	0	0
27/08/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,471.0000	2,430.0000	(1.659)	0	0	0
27/08/2009	£ / R 2010/06/14	10.05	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
27/08/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,426.0000	3,384.0000	(1.226)	0	0	0
27/08/2009	£ / R 2010/06/14	16.55	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
27/08/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,215.0000	4,254.0000	0.925	0	0	0
27/08/2009	£ / R 2010/06/14	18.55	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
27/08/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,383.0000	3,421.0000	1.123	0	0	0
27/08/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,254.0000	5,294.0000	0.761	0	0	0
27/08/2009	£ / R 2010/06/14	17.45	Call	Currency Future	191.0000	186.0000	(2.618)	0	0	0
27/08/2009	£ / R 2010/06/14	16.45	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
27/08/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,741.0000	1,706.0000	(2.010)	0	0	0
27/08/2009	£ / R 2010/06/14	9.90	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
27/08/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,573.0000	3,530.0000	(1.203)	0	0	0
27/08/2009	£ / R 2010/06/14	11.90	Put	Currency Future	215.0000	225.0000	4.651	0	0	0
27/08/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,100.0000	1,075.0000	(2.273)	0	0	0
27/08/2009	£ / R 2010/06/14	12.90	Put	Currency Future	574.0000	594.0000	3.484	0	0	0
27/08/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,292.0000	3,330.0000	1.154	0	0	0
27/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,564.0000	2,524.0000	(1.560)	0	0	0
27/08/2009	£ / R 2010/06/14	9.95	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
27/08/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,524.0000	3,481.0000	(1.220)	0	0	0
27/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
27/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,703.0000	1,669.0000	(1.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,075.0000	1,051.0000	(2.233)	0	0	0
27/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,414.0000	2,449.0000	1.450	0	0	0
27/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
27/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	390.0000	381.0000	(2.308)	0	0	0
27/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	600.0000	619.0000	3.167	0	0	0
27/08/2009	€ / R	2009/09/14			Currency Future	11.2352	11.2309	(0.038)	11.2900	11.2900	21,135
27/08/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,415.0000	6,419.0000	0.062	0	0	0
27/08/2009	€ / R	2009/09/14	13.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	13.40	Put	Currency Future	2,168.0000	2,173.0000	0.231	0	0	0
27/08/2009	€ / R	2009/09/14	12.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	12.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,770.0000	1,774.0000	0.226	0	0	0
27/08/2009	€ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	11.35	Put	Currency Future	231.0000	231.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
27/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,866.0000	2,871.0000	0.174	0	0	0
27/08/2009	€ / R	2009/09/14	7.20	Call	Currency Future	4,035.0000	4,031.0000	(0.099)	0	0	0
27/08/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,721.0000	1,725.0000	0.232	0	0	0
27/08/2009	€ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	13.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	19.05	Put	Currency Future	7,815.0000	7,819.0000	0.051	0	0	0
27/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
27/08/2009	€ / R	2009/09/14	10.65	Put	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,318.0000	2,322.0000	0.173	0	0	0
27/08/2009	€ / R	2009/09/14	13.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,374.0000	1,378.0000	0.291	0	0	0
27/08/2009	€ / R	2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,365.0000	4,369.0000	0.092	0	0	0
27/08/2009	€ / R	2009/09/14	19.20	Put	Currency Future	7,965.0000	7,969.0000	0.050	0	0	0
27/08/2009	€ / R	2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R	2009/09/14	14.25	Put	Currency Future	3,016.0000	3,020.0000	0.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,517.0000	2,521.0000	0.159	0	0	0
27/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	650.0000	652.0000	0.308	0	0	0
27/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,036.0000	2,031.0000	(0.246)	0	0	0
27/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,315.0000	6,319.0000	0.063	0	0	0
27/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,415.0000	4,419.0000	0.091	0	0	0
27/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	574.0000	570.0000	(0.697)	0	0	0
27/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
27/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,966.0000	3,970.0000	0.101	0	0	0
27/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,916.0000	2,921.0000	0.171	0	0	0
27/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,215.0000	4,220.0000	0.119	0	0	0
27/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	39.0000	39.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	305.0000	305.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,767.0000	2,771.0000	0.145	0	0	0
27/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,325.0000	1,328.0000	0.226	0	0	0
27/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,165.0000	8,169.0000	0.049	0	0	0
27/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,635.0000	2,631.0000	(0.152)	0	0	0
27/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,215.0000	6,219.0000	0.064	0	0	0
27/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	231.0000	231.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,035.0000	3,031.0000	(0.132)	0	0	0
27/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,637.0000	1,633.0000	(0.244)	0	0	0
27/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,572.0000	1,576.0000	0.254	0	0	0
27/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,965.0000	5,969.0000	0.067	0	0	0
27/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0

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27/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,817.0000	2,821.0000	0.142	0	0	0
27/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
27/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,815.0000	5,819.0000	0.069	0	0	0
27/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	604.0000	606.0000	0.331	0	0	0
27/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,671.0000	1,675.0000	0.239	0	0	0
27/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,315.0000	8,319.0000	0.048	0	0	0
27/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,787.0000	1,782.0000	(0.280)	0	0	0
27/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,417.0000	2,422.0000	0.207	0	0	0
27/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
27/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,667.0000	2,671.0000	0.150	0	0	0
27/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,128.0000	1,132.0000	0.355	0	0	0
27/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,046.0000	1,042.0000	(0.382)	0	0	0
27/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,617.0000	2,621.0000	0.153	0	0	0
27/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
27/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,785.0000	2,781.0000	(0.144)	0	0	0
27/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	529.0000	525.0000	(0.756)	0	0	0
27/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,820.0000	1,824.0000	0.220	0	0	0
27/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0

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27/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,835.0000	3,831.0000	(0.104)	0	0	0
27/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,318.0000	2,322.0000	0.173	0	0	0
27/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,165.0000	6,169.0000	0.065	0	0	0
27/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,218.0000	2,222.0000	0.180	0	0	0
27/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,820.0000	1,824.0000	0.220	0	0	0
27/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,215.0000	8,219.0000	0.049	0	0	0
27/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,069.0000	2,073.0000	0.193	0	0	0
27/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,835.0000	2,831.0000	(0.141)	0	0	0
27/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,870.0000	1,874.0000	0.214	0	0	0
27/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,919.0000	1,924.0000	0.261	0	0	0
27/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,415.0000	8,419.0000	0.048	0	0	0
27/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	853.0000	849.0000	(0.469)	0	0	0
27/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	558.0000	560.0000	0.358	0	0	0
27/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	619.0000	615.0000	(0.646)	0	0	0
27/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	427.0000	428.0000	0.234	0	0	0
27/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,717.0000	2,721.0000	0.147	0	0	0
27/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	696.0000	699.0000	0.431	0	0	0
27/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,365.0000	6,369.0000	0.063	0	0	0
27/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,785.0000	3,781.0000	(0.106)	0	0	0
27/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	514.0000	516.0000	0.389	0	0	0
27/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,919.0000	1,924.0000	0.261	0	0	0
27/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,522.0000	1,526.0000	0.263	0	0	0
27/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
27/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	57.0000	57.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,069.0000	2,073.0000	0.193	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,365.0000	8,369.0000	0.048	0	0	0
27/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	696.0000	699.0000	0.431	0	0	0
27/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	486.0000	481.0000	(1.029)	0	0	0
27/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,185.0000	4,181.0000	(0.096)	0	0	0
27/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	650.0000	652.0000	0.308	0	0	0
27/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	44.0000	44.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	100
27/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	443.0000	438.0000	(1.129)	0	0	0
27/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	470.0000	471.0000	0.213	0	0	0
27/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,193.0000	1,188.0000	(0.419)	0	0	0
27/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,275.0000	1,279.0000	0.314	0	0	0
27/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,535.0000	3,531.0000	(0.113)	0	0	0
27/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,816.0000	3,820.0000	0.105	0	0	0
27/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,185.0000	2,181.0000	(0.183)	0	0	0
27/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0
27/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,185.0000	3,181.0000	(0.126)	0	0	0
27/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
27/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
27/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,015.0000	8,019.0000	0.050	0	0	0
27/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,985.0000	3,981.0000	(0.100)	0	0	0
27/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,585.0000	3,581.0000	(0.112)	0	0	0

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27/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,417.0000	2,422.0000	0.207	0	0	0
27/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,095.0000	1,091.0000	(0.365)	0	0	0
27/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,585.0000	2,581.0000	(0.155)	0	0	0
27/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	166.0000	164.0000	(1.205)	0	0	0
27/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,285.0000	2,281.0000	(0.175)	0	0	0
27/08/2009	€ / R 2009/09/14	10.95	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
27/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,535.0000	2,531.0000	(0.158)	0	0	0
27/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	145.0000	144.0000	(0.690)	0	0	0
27/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,016.0000	4,020.0000	0.100	0	0	0
27/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,621.0000	1,625.0000	0.247	0	0	0
27/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,969.0000	1,974.0000	0.254	0	0	0
27/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,285.0000	5,281.0000	(0.076)	0	0	0
27/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,015.0000	6,019.0000	0.067	0	0	0
27/08/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,268.0000	2,272.0000	0.176	0	0	0
27/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	998.0000	994.0000	(0.401)	0	0	0
27/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,465.0000	6,469.0000	0.062	0	0	0
27/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	806.0000	802.0000	(0.496)	0	0	0
27/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	743.0000	746.0000	0.404	0	0	0
27/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,086.0000	2,081.0000	(0.240)	0	0	0
27/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,588.0000	1,583.0000	(0.315)	0	0	0
27/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

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27/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,737.0000	1,732.0000	(0.288)	0	0	0
27/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,715.0000	6,719.0000	0.060	0	0	0
27/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	50.0000	50.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,985.0000	2,981.0000	(0.134)	0	0	0
27/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,465.0000	8,469.0000	0.047	0	0	0
27/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	181.0000	175.0000	(3.315)	0	0	0
27/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,168.0000	2,173.0000	0.231	0	0	0
27/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
27/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,215.0000	5,219.0000	0.077	0	0	0
27/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,085.0000	3,081.0000	(0.130)	0	0	0
27/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	790.0000	793.0000	0.380	0	0	0
27/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,986.0000	1,982.0000	(0.201)	0	0	0
27/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,735.0000	2,731.0000	(0.146)	0	0	0
27/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,716.0000	3,720.0000	0.108	0	0	0
27/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
27/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	712.0000	707.0000	(0.702)	0	0	0
27/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,374.0000	1,378.0000	0.291	0	0	0
27/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	427.0000	428.0000	0.234	0	0	0
27/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,085.0000	4,081.0000	(0.098)	0	0	0
27/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,423.0000	1,427.0000	0.281	0	0	0
27/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,685.0000	3,681.0000	(0.109)	0	0	0
27/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
27/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,687.0000	1,683.0000	(0.237)	0	0	0

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27/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,538.0000	1,534.0000	(0.260)	0	0	0
27/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	886.0000	889.0000	0.339	0	0	0
27/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,465.0000	4,469.0000	0.090	0	0	0
27/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
27/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,685.0000	2,681.0000	(0.149)	0	0	0
27/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	470.0000	471.0000	0.213	0	0	0
27/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	98.0000	97.0000	(1.020)	0	0	0
27/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,916.0000	3,920.0000	0.102	0	0	0
27/08/2009	€ / R 2009/09/14	10.95	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
27/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	267.0000	267.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,735.0000	3,731.0000	(0.107)	0	0	0
27/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	283.0000	278.0000	(1.767)	0	0	0
27/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	758.0000	754.0000	(0.528)	0	0	0
27/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,177.0000	1,181.0000	0.340	0	0	0
27/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,915.0000	5,919.0000	0.068	0	0	0
27/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	197.0000	196.0000	(0.508)	0	0	0
27/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,079.0000	1,083.0000	0.371	0	0	0
27/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,915.0000	7,919.0000	0.051	0	0	0
27/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
27/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	86.0000	85.0000	(1.163)	0	0	0
27/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
27/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0

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27/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	321.0000	316.0000	(1.558)	0	0	0
27/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	267.0000	267.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
27/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,235.0000	3,231.0000	(0.124)	0	0	0
27/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
27/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,665.0000	5,669.0000	0.071	0	0	0
27/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	213.0000	207.0000	(2.817)	0	0	0
27/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,165.0000	7,169.0000	0.056	0	0	0
27/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,031.0000	1,034.0000	0.291	0	0	0
27/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	305.0000	305.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	213.0000	207.0000	(2.817)	0	0	0
27/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,235.0000	4,231.0000	(0.094)	0	0	0
27/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	344.0000	345.0000	0.291	0	0	0
27/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,135.0000	5,131.0000	(0.078)	0	0	0
27/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,265.0000	4,270.0000	0.117	0	0	0
27/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0
27/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	838.0000	841.0000	0.358	0	0	0
27/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
27/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	247.0000	241.0000	(2.429)	0	0	0
27/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,765.0000	7,769.0000	0.052	0	0	0
27/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	385.0000	386.0000	0.260	0	0	0
27/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,226.0000	1,230.0000	0.326	0	0	0
27/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
27/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,635.0000	3,631.0000	(0.110)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,265.0000	6,269.0000	0.064	0	0	0
27/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,865.0000	6,869.0000	0.058	0	0	0
27/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,265.0000	8,269.0000	0.048	0	0	0
27/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,235.0000	2,231.0000	(0.179)	0	0	0
27/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,835.0000	4,831.0000	(0.083)	0	0	0
27/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,765.0000	5,769.0000	0.069	0	0	0
27/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,866.0000	3,870.0000	0.103	0	0	0
27/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,315.0000	4,319.0000	0.093	0	0	0
27/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,870.0000	1,874.0000	0.214	0	0	0
27/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,766.0000	3,770.0000	0.106	0	0	0
27/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
27/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,567.0000	2,571.0000	0.156	0	0	0
27/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,242.0000	1,237.0000	(0.403)	0	0	0
27/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	401.0000	396.0000	(1.247)	0	0	0
27/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,165.0000	4,170.0000	0.120	0	0	0
27/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,616.0000	3,620.0000	0.111	0	0	0
27/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,365.0000	5,369.0000	0.075	0	0	0
27/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,966.0000	2,971.0000	0.169	0	0	0
27/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	665.0000	661.0000	(0.602)	0	0	0
27/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,335.0000	3,331.0000	(0.120)	0	0	0
27/08/2009	€ / R 2009/09/14	14.85	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
27/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,119.0000	2,123.0000	0.189	0	0	0
27/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,837.0000	1,832.0000	(0.272)	0	0	0
27/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,936.0000	1,932.0000	(0.207)	0	0	0
27/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,135.0000	2,131.0000	(0.187)	0	0	0
27/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	949.0000	945.0000	(0.421)	0	0	0
27/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,119.0000	2,123.0000	0.189	0	0	0
27/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,066.0000	4,070.0000	0.098	0	0	0
27/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	2,935.0000	2,931.0000	(0.136)	0	0	0
27/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,667.0000	2,671.0000	0.150	0	0	0
27/08/2009	€ / R 2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,368.0000	2,372.0000	0.169	0	0	0
27/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,617.0000	2,621.0000	0.153	0	0	0
27/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,065.0000	6,069.0000	0.066	0	0	0
27/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,065.0000	8,069.0000	0.050	0	0	0
27/08/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,467.0000	2,472.0000	0.203	0	0	0
27/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,019.0000	2,023.0000	0.198	0	0	0
27/08/2009	€ / R 2009/09/14	7.30	Call	Currency Future	3,935.0000	3,931.0000	(0.102)	0	0	0
27/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	934.0000	937.0000	0.321	0	0	0
27/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	982.0000	986.0000	0.407	0	0	0
27/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	886.0000	889.0000	0.339	0	0	0
27/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,423.0000	1,427.0000	0.281	0	0	0
27/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,128.0000	1,132.0000	0.355	0	0	0
27/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,621.0000	1,625.0000	0.247	0	0	0
27/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	934.0000	937.0000	0.321	0	0	0
27/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,066.0000	3,070.0000	0.130	0	0	0
27/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,572.0000	1,576.0000	0.254	0	0	0
27/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,166.0000	3,170.0000	0.126	0	0	0
27/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,473.0000	1,477.0000	0.272	0	0	0
27/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,671.0000	1,675.0000	0.239	0	0	0
27/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,567.0000	2,571.0000	0.156	0	0	0
27/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,066.0000	3,070.0000	0.130	0	0	0
27/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,368.0000	2,372.0000	0.169	0	0	0
27/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,366.0000	3,370.0000	0.119	0	0	0
27/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,266.0000	3,270.0000	0.122	0	0	0
27/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,166.0000	3,170.0000	0.126	0	0	0
27/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,866.0000	2,871.0000	0.174	0	0	0
27/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/12/14			Currency Future	11.4222	11.4183	(0.034)	11.4500	11.4500	13,526
27/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,781.0000	1,783.0000	0.112	0	0	0
27/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,536.0000	2,532.0000	(0.158)	0	0	0
27/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
27/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	176.0000	175.0000	(0.568)	0	0	0
27/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,329.0000	1,330.0000	0.075	0	0	0
27/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	855.0000	850.0000	(0.585)	0	0	0
27/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,034.0000	6,038.0000	0.066	0	0	0
27/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,597.0000	1,599.0000	0.125	0	0	0
27/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,562.0000	1,558.0000	(0.256)	0	0	0
27/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	33.0000	33.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
27/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,248.0000	2,251.0000	0.133	0	0	0
27/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
27/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,689.0000	4,692.0000	0.064	0	0	0
27/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,755.0000	1,751.0000	(0.228)	0	0	0
27/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
27/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
27/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	505.0000	505.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,597.0000	1,599.0000	0.125	0	0	0
27/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,783.0000	2,779.0000	(0.144)	0	0	0
27/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,532.0000	2,534.0000	0.079	0	0	0
27/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,689.0000	1,691.0000	0.118	0	0	0
27/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	262.0000	258.0000	(1.527)	0	0	0
27/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,803.0000	1,799.0000	(0.222)	0	0	0
27/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,627.0000	2,630.0000	0.114	0	0	0
27/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,429.0000	8,433.0000	0.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
27/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,610.0000	1,606.0000	(0.248)	0	0	0
27/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
27/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,328.0000	3,324.0000	(0.120)	0	0	0
27/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,735.0000	1,737.0000	0.115	0	0	0
27/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,341.0000	4,344.0000	0.069	0	0	0
27/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,949.0000	1,945.0000	(0.205)	0	0	0
27/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	38.0000	38.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
27/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	591.0000	586.0000	(0.846)	0	0	0
27/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,248.0000	2,251.0000	0.133	0	0	0
27/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	748.0000	743.0000	(0.668)	0	0	0
27/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,735.0000	1,737.0000	0.115	0	0	0
27/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,527.0000	3,523.0000	(0.113)	0	0	0
27/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
27/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,707.0000	1,703.0000	(0.234)	0	0	0
27/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	250.0000	247.0000	(1.200)	0	0	0
27/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,484.0000	2,487.0000	0.121	0	0	0
27/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	377.0000	373.0000	(1.061)	0	0	0
27/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	269.0000	267.0000	(0.743)	0	0	0
27/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,291.0000	4,295.0000	0.093	0	0	0
27/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
27/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
27/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	828.0000	828.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,433.0000	6,437.0000	0.062	0	0	0
27/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
27/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	27.0000	27.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,585.0000	2,581.0000	(0.155)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,342.0000	2,345.0000	0.128	0	0	0
27/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,781.0000	1,783.0000	0.112	0	0	0
27/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	714.0000	714.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,440.0000	4,444.0000	0.090	0	0	0
27/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	49.0000	49.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,030.0000	8,034.0000	0.050	0	0	0
27/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,389.0000	2,385.0000	(0.167)	0	0	0
27/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,828.0000	1,829.0000	0.055	0	0	0
27/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	86.0000	86.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	286.0000	282.0000	(1.399)	0	0	0
27/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,371.0000	1,367.0000	(0.292)	0	0	0
27/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,333.0000	6,337.0000	0.063	0	0	0
27/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,180.0000	8,184.0000	0.049	0	0	0
27/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,377.0000	3,373.0000	(0.118)	0	0	0
27/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	360.0000	359.0000	(0.278)	0	0	0
27/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,552.0000	1,553.0000	0.064	0	0	0
27/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	40.0000	40.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,305.0000	3,309.0000	0.121	0	0	0
27/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,975.0000	3,971.0000	(0.101)	0	0	0
27/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	789.0000	790.0000	0.127	0	0	0
27/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,129.0000	3,125.0000	(0.128)	0	0	0
27/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	482.0000	478.0000	(0.830)	0	0	0
27/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	44.0000	44.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	13.0000	13.0000	-	0	0	0

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27/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
27/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,330.0000	8,334.0000	0.048	0	0	0
27/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,183.0000	6,187.0000	0.065	0	0	0
27/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,295.0000	2,298.0000	0.131	0	0	0
27/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,626.0000	3,622.0000	(0.110)	0	0	0
27/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	193.0000	192.0000	(0.518)	0	0	0
27/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,043.0000	4,047.0000	0.099	0	0	0
27/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
27/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
27/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	239.0000	236.0000	(1.255)	0	0	0
27/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,658.0000	1,654.0000	(0.241)	0	0	0
27/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,144.0000	2,140.0000	(0.187)	0	0	0
27/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,931.0000	2,927.0000	(0.136)	0	0	0
27/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	0
27/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
27/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	907.0000	907.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	108.0000	107.0000	(0.926)	0	0	0
27/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,634.0000	2,631.0000	(0.114)	0	0	0
27/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,124.0000	4,120.0000	(0.097)	0	0	0
27/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,599.0000	3,603.0000	0.111	0	0	0
27/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,726.0000	3,722.0000	(0.107)	0	0	0
27/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
27/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
27/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	20.0000	20.0000	-	0	0	0

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27/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
27/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	36.0000	36.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,009.0000	1,004.0000	(0.496)	0	0	0
27/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,775.0000	3,772.0000	(0.079)	0	0	0
27/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
27/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,968.0000	1,970.0000	0.102	0	0	0
27/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,944.0000	3,948.0000	0.101	0	0	0
27/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,403.0000	3,406.0000	0.088	0	0	0
27/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	229.0000	228.0000	(0.437)	0	0	0
27/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,733.0000	2,729.0000	(0.146)	0	0	0
27/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,771.0000	2,774.0000	0.108	0	0	0
27/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,675.0000	2,678.0000	0.112	0	0	0
27/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	161.0000	160.0000	(0.621)	0	0	0
27/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,998.0000	1,994.0000	(0.200)	0	0	0
27/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
27/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,015.0000	2,017.0000	0.099	0	0	0
27/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,934.0000	5,938.0000	0.067	0	0	0
27/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,648.0000	3,652.0000	0.110	0	0	0
27/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,698.0000	3,701.0000	0.081	0	0	0
27/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
27/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,390.0000	4,394.0000	0.091	0	0	0
27/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,589.0000	4,593.0000	0.087	0	0	0
27/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,241.0000	4,245.0000	0.094	0	0	0
27/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,868.0000	2,871.0000	0.105	0	0	0

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27/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,682.0000	6,686.0000	0.060	0	0	0
27/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,643.0000	1,645.0000	0.122	0	0	0
27/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	715.0000	710.0000	(0.699)	0	0	0
27/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,980.0000	2,976.0000	(0.134)	0	0	0
27/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,675.0000	2,678.0000	0.112	0	0	0
27/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,930.0000	7,934.0000	0.050	0	0	0
27/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	867.0000	867.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,186.0000	5,190.0000	0.077	0	0	0
27/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,437.0000	2,439.0000	0.082	0	0	0
27/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,183.0000	1,179.0000	(0.338)	0	0	0
27/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,110.0000	3,113.0000	0.096	0	0	0
27/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,438.0000	2,434.0000	(0.164)	0	0	0
27/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,639.0000	4,643.0000	0.086	0	0	0
27/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	930.0000	925.0000	(0.538)	0	0	0
27/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	783.0000	778.0000	(0.639)	0	0	0
27/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
27/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,093.0000	4,096.0000	0.073	0	0	0
27/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,427.0000	3,423.0000	(0.117)	0	0	0
27/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,579.0000	2,582.0000	0.116	0	0	0
27/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,339.0000	2,336.0000	(0.128)	0	0	0
27/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
27/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	412.0000	411.0000	(0.243)	0	0	0
27/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
27/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,419.0000	1,415.0000	(0.282)	0	0	0
27/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,723.0000	2,726.0000	0.110	0	0	0
27/08/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,501.0000	3,505.0000	0.114	0	0	0
27/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
27/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
27/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
27/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	210.0000	207.0000	(1.429)	0	0	0
27/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,825.0000	3,821.0000	(0.105)	0	0	0
27/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,968.0000	1,970.0000	0.102	0	0	0
27/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,874.0000	1,876.0000	0.107	0	0	0
27/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,074.0000	4,070.0000	(0.098)	0	0	0
27/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,174.0000	4,170.0000	(0.096)	0	0	0
27/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,532.0000	2,534.0000	0.079	0	0	0
27/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,490.0000	4,493.0000	0.067	0	0	0
27/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,241.0000	1,242.0000	0.081	0	0	0
27/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,437.0000	2,439.0000	0.082	0	0	0
27/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,295.0000	2,298.0000	0.131	0	0	0
27/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,230.0000	1,226.0000	(0.325)	0	0	0
27/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	988.0000	988.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,784.0000	5,788.0000	0.069	0	0	0
27/08/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,192.0000	4,196.0000	0.095	0	0	0
27/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,467.0000	1,462.0000	(0.341)	0	0	0
27/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
27/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,080.0000	3,076.0000	(0.130)	0	0	0
27/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,417.0000	1,418.0000	0.071	0	0	0
27/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,895.0000	3,898.0000	0.077	0	0	0
27/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0

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27/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,462.0000	1,463.0000	0.068	0	0	0
27/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,884.0000	5,888.0000	0.068	0	0	0
27/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	651.0000	646.0000	(0.768)	0	0	0
27/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,389.0000	2,392.0000	0.126	0	0	0
27/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,095.0000	2,091.0000	(0.191)	0	0	0
27/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
27/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,916.0000	2,919.0000	0.103	0	0	0
27/08/2009	€ / R 2009/12/14	15.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	458.0000	453.0000	(1.092)	0	0	0
27/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,015.0000	2,017.0000	0.099	0	0	0
27/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,137.0000	1,132.0000	(0.440)	0	0	0
27/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,834.0000	5,838.0000	0.069	0	0	0
27/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	9.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	80
27/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,828.0000	1,829.0000	0.055	0	0	0
27/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,179.0000	3,175.0000	(0.126)	0	0	0
27/08/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,852.0000	1,848.0000	(0.216)	0	0	0
27/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	386.0000	385.0000	(0.259)	0	0	0
27/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,830.0000	7,834.0000	0.051	0	0	0
27/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	947.0000	948.0000	0.106	0	0	0
27/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,880.0000	7,884.0000	0.051	0	0	0
27/08/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	219.0000	216.0000	(1.370)	0	0	0
27/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,483.0000	6,486.0000	0.046	0	0	0
27/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	300.0000	296.0000	(1.333)	0	0	0
27/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0

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27/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	677.0000	677.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
27/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,825.0000	3,821.0000	(0.105)	0	0	0
27/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,479.0000	8,483.0000	0.047	0	0	0
27/08/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,832.0000	2,828.0000	(0.141)	0	0	0
27/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,084.0000	6,087.0000	0.049	0	0	0
27/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,676.0000	3,672.0000	(0.109)	0	0	0
27/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	336.0000	335.0000	(0.298)	0	0	0
27/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,684.0000	2,680.0000	(0.149)	0	0	0
27/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	508.0000	503.0000	(0.984)	0	0	0
27/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,080.0000	8,084.0000	0.050	0	0	0
27/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	988.0000	988.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,781.0000	7,784.0000	0.039	0	0	0
27/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,576.0000	3,572.0000	(0.112)	0	0	0
27/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	12,547
27/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,198.0000	1,199.0000	0.083	0	0	0
27/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
27/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	538.0000	538.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	274.0000	270.0000	(1.460)	0	0	0
27/08/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,925.0000	3,921.0000	(0.102)	0	0	0
27/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	752.0000	751.0000	(0.133)	0	0	0
27/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,233.0000	6,237.0000	0.064	0	0	0
27/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	572.0000	571.0000	(0.175)	0	0	0
27/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	210.0000	207.0000	(1.429)	0	0	13,482
27/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
27/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,207.0000	3,211.0000	0.125	0	0	0
27/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,635.0000	5,639.0000	0.071	0	0	0
27/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
27/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	0
27/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,230.0000	8,234.0000	0.049	0	0	0

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27/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	344.0000	340.0000	(1.163)	0	0	0
27/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	535.0000	530.0000	(0.935)	0	0	0
27/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,228.0000	3,224.0000	(0.124)	0	0	0
27/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	314.0000	310.0000	(1.274)	0	0	0
27/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,142.0000	4,146.0000	0.097	0	0	0
27/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	312.0000	311.0000	(0.321)	0	0	0
27/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
27/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	641.0000	641.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
27/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,029.0000	1,030.0000	0.097	0	0	0
27/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,242.0000	2,238.0000	(0.178)	0	0	0
27/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	395.0000	391.0000	(1.013)	0	0	0
27/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,832.0000	6,836.0000	0.059	0	0	0
27/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	620.0000	615.0000	(0.806)	0	0	0
27/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	414.0000	410.0000	(0.966)	0	0	0
27/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
27/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	473.0000	473.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	248.0000	247.0000	(0.403)	0	0	0
27/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,373.0000	1,374.0000	0.073	0	0	0
27/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,336.0000	5,340.0000	0.075	0	0	0
27/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,131.0000	7,135.0000	0.056	0	0	0
27/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	442.0000	441.0000	(0.226)	0	0	0
27/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
27/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,224.0000	4,220.0000	(0.095)	0	0	0
27/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	328.0000	324.0000	(1.220)	0	0	0
27/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,155.0000	1,156.0000	0.087	0	0	0
27/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	606.0000	606.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,900.0000	1,897.0000	(0.158)	0	0	0

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27/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,507.0000	1,508.0000	0.066	0	0	0
27/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
27/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	146.0000	145.0000	(0.685)	0	0	0
27/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,201.0000	2,204.0000	0.136	0	0	0
27/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	818.0000	813.0000	(0.611)	0	0	0
27/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
27/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,030.0000	3,026.0000	(0.132)	0	0	0
27/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,193.0000	2,189.0000	(0.182)	0	0	0
27/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
27/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,845.0000	3,849.0000	0.104	0	0	0
27/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,025.0000	4,021.0000	(0.099)	0	0	0
27/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,201.0000	2,204.0000	0.136	0	0	0
27/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
27/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,155.0000	2,157.0000	0.093	0	0	0
27/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,277.0000	1,273.0000	(0.313)	0	0	0
27/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,047.0000	2,043.0000	(0.195)	0	0	0
27/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
27/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,091.0000	1,086.0000	(0.458)	0	0	0
27/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,819.0000	2,822.0000	0.106	0	0	0
27/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,921.0000	1,923.0000	0.104	0	0	0
27/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,796.0000	3,800.0000	0.105	0	0	0
27/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
27/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
27/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	68.0000	68.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,108.0000	2,111.0000	0.142	0	0	0
27/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	16.0000	16.0000	-	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
27/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,484.0000	2,487.0000	0.121	0	0	0
27/08/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,383.0000	6,387.0000	0.063	0	0	0
27/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,452.0000	3,455.0000	0.087	0	0	0
27/08/2009	€ / R 2009/12/14	17.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,283.0000	6,287.0000	0.064	0	0	0
27/08/2009	€ / R 2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,280.0000	8,284.0000	0.048	0	0	0
27/08/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,984.0000	5,988.0000	0.067	0	0	0
27/08/2009	€ / R 2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,380.0000	8,383.0000	0.036	0	0	0
27/08/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,994.0000	3,997.0000	0.075	0	0	0
27/08/2009	€ / R 2009/12/14	19.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/08/2009	€ / R 2009/12/14	17.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,980.0000	7,984.0000	0.050	0	0	0
27/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,354.0000	3,357.0000	0.089	0	0	0
27/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	193.0000	190.0000	(1.554)	0	0	0
27/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	210.0000	209.0000	(0.476)	0	0	0
27/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,155.0000	1,156.0000	0.087	0	0	0
27/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
27/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,113.0000	1,113.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	185.0000	182.0000	(1.622)	0	0	0
27/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	892.0000	887.0000	(0.561)	0	0	0
27/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
27/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	120.0000	119.0000	(0.833)	0	0	0
27/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,373.0000	1,374.0000	0.073	0	0	0
27/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	682.0000	677.0000	(0.733)	0	0	0
27/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	562.0000	557.0000	(0.890)	0	0	0
27/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,049.0000	1,044.0000	(0.477)	0	0	0
27/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	290.0000	289.0000	(0.345)	0	0	0
27/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,071.0000	1,071.0000	-	0	0	0
27/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,256.0000	3,260.0000	0.123	0	0	0
27/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,329.0000	1,330.0000	0.075	0	0	0
27/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0

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27/08/2009	€ / R	2009/12/14	12.40	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
27/08/2009	€ / R	2010/03/15			Currency Future	11.6024	11.5991	(0.028)	0.0000	0.0000	1,363
27/08/2009	€ / R	2010/03/15	11.75	Call	Currency Future	553.0000	550.0000	(0.542)	0	0	0
27/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,252.0000	1,252.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	193.0000	191.0000	(1.036)	0	0	0
27/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	570.0000	567.0000	(0.526)	0	0	0
27/08/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,711.0000	1,712.0000	0.058	0	0	0
27/08/2009	€ / R	2010/03/15	10.90	Call	Currency Future	974.0000	971.0000	(0.308)	0	0	0
27/08/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,507.0000	4,510.0000	0.067	0	0	0
27/08/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,020.0000	2,021.0000	0.050	0	0	0
27/08/2009	€ / R	2010/03/15	12.95	Call	Currency Future	278.0000	275.0000	(1.079)	0	0	0
27/08/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,743.0000	3,745.0000	0.053	0	0	0
27/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,110.0000	2,111.0000	0.047	0	0	0
27/08/2009	€ / R	2010/03/15	12.70	Call	Currency Future	317.0000	314.0000	(0.946)	0	0	0
27/08/2009	€ / R	2010/03/15	9.90	Put	Currency Future	71.0000	71.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,551.0000	3,553.0000	0.056	0	0	0
27/08/2009	€ / R	2010/03/15	9.40	Put	Currency Future	40.0000	40.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,625.0000	1,626.0000	0.062	0	0	0
27/08/2009	€ / R	2010/03/15	16.25	Call	Currency Future	51.0000	51.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,156.0000	8,160.0000	0.049	0	0	0
27/08/2009	€ / R	2010/03/15	13.50	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	0
27/08/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,414.0000	1,415.0000	0.071	0	0	0
27/08/2009	€ / R	2010/03/15	12.05	Put	Currency Future	908.0000	908.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	13.05	Call	Currency Future	264.0000	262.0000	(0.758)	0	0	0
27/08/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,365.0000	4,367.0000	0.046	0	0	0
27/08/2009	€ / R	2010/03/15	16.05	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
27/08/2009	€ / R	2010/03/15	15.55	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
27/08/2009	€ / R	2010/03/15	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	13.95	Call	Currency Future	170.0000	168.0000	(1.176)	0	0	0
27/08/2009	€ / R	2010/03/15	9.25	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/08/2009	€ / R	2010/03/15	11.75	Put	Currency Future	700.0000	700.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,164.0000	6,167.0000	0.049	0	0	0
27/08/2009	€ / R	2010/03/15	14.50	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0

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27/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	460.0000	457.0000	(0.652)	0	0	0
27/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	331.0000	331.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	272.0000	272.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,033.0000	4,035.0000	0.050	0	0	0
27/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,818.0000	5,821.0000	0.052	0	0	0
27/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
27/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,217.0000	3,219.0000	0.062	0	0	0
27/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	883.0000	880.0000	(0.340)	0	0	0
27/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,472.0000	2,473.0000	0.040	0	0	0
27/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,808.0000	7,811.0000	0.038	0	0	0
27/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,517.0000	2,519.0000	0.079	0	0	0
27/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,699.0000	4,702.0000	0.064	0	0	0
27/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
27/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	87.0000	87.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	285.0000	283.0000	(0.702)	0	0	0
27/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
27/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,966.0000	5,969.0000	0.050	0	0	0
27/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	291.0000	291.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,795.0000	2,796.0000	0.036	0	0	0
27/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	981.0000	981.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
27/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,175.0000	4,178.0000	0.072	0	0	0
27/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,408.0000	3,410.0000	0.059	0	0	0
27/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	55.0000	55.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,155.0000	2,157.0000	0.093	0	0	0
27/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,061.0000	4,058.0000	(0.074)	0	0	0
27/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	147.0000	145.0000	(1.361)	0	0	0
27/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,463.0000	6,466.0000	0.046	0	0	0
27/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,984.0000	3,987.0000	0.075	0	0	0
27/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	164.0000	164.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,243.0000	2,240.0000	(0.134)	0	0	0
27/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,887.0000	1,888.0000	0.053	0	0	0

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27/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	354.0000	351.0000	(0.847)	0	0	0
27/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
27/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	668.0000	668.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
27/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,551.0000	1,548.0000	(0.193)	0	0	0
27/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
27/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	113.0000	113.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,029.0000	3,030.0000	0.033	0	0	0
27/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,290.0000	2,292.0000	0.087	0	0	0
27/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,583.0000	1,583.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,486.0000	2,483.0000	(0.121)	0	0	0
27/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	45.0000	45.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
27/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,666.0000	3,662.0000	(0.109)	0	0	0
27/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	154.0000	154.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
27/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,468.0000	3,465.0000	(0.087)	0	0	0
27/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,216.0000	1,213.0000	(0.247)	0	0	0
27/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,339.0000	1,336.0000	(0.224)	0	0	0
27/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	204.0000	203.0000	(0.490)	0	0	0
27/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	236.0000	236.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,355.0000	8,359.0000	0.048	0	0	0
27/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,888.0000	3,890.0000	0.051	0	0	0
27/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,682.0000	2,679.0000	(0.112)	0	0	0
27/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,018.0000	1,019.0000	0.098	0	0	0
27/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,455.0000	8,458.0000	0.035	0	0	0
27/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	43.0000	43.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,567.0000	3,564.0000	(0.084)	0	0	0
27/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
27/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	99.0000	99.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0

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27/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	136.0000	136.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	421.0000	418.0000	(0.713)	0	0	0
27/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,956.0000	1,953.0000	(0.153)	0	0	0
27/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,639.0000	1,636.0000	(0.183)	0	0	0
27/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,829.0000	2,826.0000	(0.106)	0	0	0
27/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	827.0000	823.0000	(0.484)	0	0	0
27/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	943.0000	940.0000	(0.318)	0	0	0
27/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,389.0000	2,386.0000	(0.126)	0	0	0
27/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	374.0000	374.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
27/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	76.0000	76.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
27/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	32.0000	32.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	27.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,647.0000	3,649.0000	0.055	0	0	0
27/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,222.0000	3,219.0000	(0.093)	0	0	0
27/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,728.0000	1,725.0000	(0.174)	0	0	0
27/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,465.0000	1,462.0000	(0.205)	0	0	0
27/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,814.0000	3,811.0000	(0.079)	0	0	0
27/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,702.0000	2,703.0000	0.037	0	0	0
27/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,075.0000	3,072.0000	(0.098)	0	0	0
27/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,214.0000	6,217.0000	0.048	0	0	0
27/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,106.0000	1,103.0000	(0.271)	0	0	0
27/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,584.0000	2,581.0000	(0.116)	0	0	0
27/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,715.0000	3,712.0000	(0.081)	0	0	0
27/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
27/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,958.0000	7,961.0000	0.038	0	0	0
27/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,209.0000	4,205.0000	(0.095)	0	0	0
27/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	549.0000	549.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,799.0000	1,800.0000	0.056	0	0	0
27/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,206.0000	8,209.0000	0.037	0	0	0
27/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	239.0000	237.0000	(0.837)	0	0	0
27/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,928.0000	2,924.0000	(0.137)	0	0	0
27/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	651.0000	648.0000	(0.461)	0	0	0
27/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	158.0000	156.0000	(1.266)	0	0	0
27/08/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,773.0000	1,770.0000	(0.169)	0	0	0
27/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	251.0000	249.0000	(0.797)	0	0	0
27/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,540.0000	1,541.0000	0.065	0	0	0
27/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	420.0000	420.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,913.0000	3,910.0000	(0.077)	0	0	0
27/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,555.0000	4,558.0000	0.066	0	0	0
27/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,864.0000	1,861.0000	(0.161)	0	0	0
27/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,603.0000	4,606.0000	0.065	0	0	0
27/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,363.0000	6,366.0000	0.047	0	0	0
27/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	292.0000	290.0000	(0.685)	0	0	0
27/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,056.0000	1,057.0000	0.095	0	0	0
27/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,842.0000	1,844.0000	0.109	0	0	0
27/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	62.0000	62.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
27/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	179.0000	177.0000	(1.117)	0	0	0
27/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	773.0000	769.0000	(0.517)	0	0	0
27/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	433.0000	430.0000	(0.693)	0	0	0
27/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	245.0000	243.0000	(0.816)	0	0	0
27/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,039.0000	1,035.0000	(0.385)	0	0	0
27/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
27/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	722.0000	718.0000	(0.554)	0	0	0
27/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,908.0000	7,911.0000	0.038	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
27/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,312.0000	3,314.0000	0.060	0	0	0
27/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,097.0000	2,094.0000	(0.143)	0	0	0
27/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,426.0000	2,428.0000	0.082	0	0	0
27/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	408.0000	406.0000	(0.490)	0	0	0
27/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	470.0000	469.0000	(0.213)	0	0	0
27/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,916.0000	5,920.0000	0.068	0	0	0
27/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
27/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
27/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	254.0000	253.0000	(0.394)	0	0	0
27/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,370.0000	3,366.0000	(0.119)	0	0	0
27/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,124.0000	3,121.0000	(0.096)	0	0	0
27/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,748.0000	2,750.0000	0.073	0	0	0
27/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,381.0000	2,382.0000	0.042	0	0	0
27/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,006.0000	1,003.0000	(0.298)	0	0	0
27/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	397.0000	397.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
27/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	66.0000	66.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,145.0000	2,142.0000	(0.140)	0	0	0
27/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	799.0000	796.0000	(0.375)	0	0	0
27/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,498.0000	1,499.0000	0.067	0	0	0
27/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,765.0000	3,761.0000	(0.106)	0	0	0
27/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	106.0000	106.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,270.0000	4,272.0000	0.047	0	0	0
27/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,110.0000	4,107.0000	(0.073)	0	0	0
27/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,419.0000	3,416.0000	(0.088)	0	0	0
27/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,780.0000	2,777.0000	(0.108)	0	0	0
27/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	300.0000	298.0000	(0.667)	0	0	0
27/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	576.0000	576.0000	-	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
27/08/2009	€ / R	2010/03/15	8.85	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,863.0000	3,860.0000	(0.078)	0	0	0
27/08/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,437.0000	2,434.0000	(0.123)	0	0	0
27/08/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,731.0000	2,728.0000	(0.110)	0	0	0
27/08/2009	€ / R	2010/03/15	11.55	Call	Currency Future	629.0000	625.0000	(0.636)	0	0	0
27/08/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,818.0000	1,815.0000	(0.165)	0	0	0
27/08/2009	€ / R	2010/03/15	9.20	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,360.0000	3,362.0000	0.060	0	0	0
27/08/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,508.0000	1,505.0000	(0.199)	0	0	0
27/08/2009	€ / R	2010/03/15	11.60	Call	Currency Future	607.0000	604.0000	(0.494)	0	0	0
27/08/2009	€ / R	2010/03/15	8.55	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	15.85	Call	Currency Future	69.0000	69.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,257.0000	1,253.0000	(0.318)	0	0	0
27/08/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,695.0000	3,697.0000	0.054	0	0	0
27/08/2009	€ / R	2010/03/15	11.60	Put	Currency Future	605.0000	605.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,317.0000	4,319.0000	0.046	0	0	0
27/08/2009	€ / R	2010/03/15	16.20	Call	Currency Future	53.0000	53.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,616.0000	3,613.0000	(0.083)	0	0	0
27/08/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,412.0000	4,415.0000	0.068	0	0	0
27/08/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,651.0000	4,654.0000	0.065	0	0	0
27/08/2009	€ / R	2010/03/15	15.00	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
27/08/2009	€ / R	2010/03/15	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	7.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,518.0000	3,514.0000	(0.114)	0	0	0
27/08/2009	€ / R	2010/03/15	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,503.0000	3,505.0000	0.057	0	0	0
27/08/2009	€ / R	2010/03/15	17.45	Put	Currency Future	5,867.0000	5,870.0000	0.051	0	0	0
27/08/2009	€ / R	2010/03/15	14.05	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
27/08/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,114.0000	6,117.0000	0.049	0	0	0
27/08/2009	€ / R	2010/03/15	16.00	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
27/08/2009	€ / R	2010/03/15	8.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,655.0000	2,657.0000	0.075	0	0	0
27/08/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,460.0000	4,462.0000	0.045	0	0	0
27/08/2009	€ / R	2010/03/15	9.45	Call	Currency Future	2,194.0000	2,191.0000	(0.137)	0	0	0
27/08/2009	€ / R	2010/03/15	15.10	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
27/08/2009	€ / R	2010/03/15	17.70	Call	Currency Future	17.0000	17.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,512.0000	6,515.0000	0.046	0	0	0
27/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	474.0000	471.0000	(0.633)	0	0	0
27/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,173.0000	3,170.0000	(0.095)	0	0	0
27/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,769.0000	5,772.0000	0.052	0	0	0
27/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,878.0000	2,875.0000	(0.104)	0	0	0
27/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,599.0000	3,601.0000	0.056	0	0	0
27/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	872.0000	872.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,563.0000	2,565.0000	0.078	0	0	0
27/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,159.0000	4,156.0000	(0.072)	0	0	0
27/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
27/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,107.0000	8,110.0000	0.037	0	0	0
27/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,505.0000	8,508.0000	0.035	0	0	0
27/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,910.0000	1,907.0000	(0.157)	0	0	0
27/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,755.0000	1,756.0000	0.057	0	0	0
27/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
27/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,858.0000	7,861.0000	0.038	0	0	0
27/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	522.0000	521.0000	(0.192)	0	0	0
27/08/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,265.0000	3,267.0000	0.061	0	0	0
27/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	271.0000	268.0000	(1.107)	0	0	0
27/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	42.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	335.0000	332.0000	(0.896)	0	0	13,636
27/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,758.0000	7,761.0000	0.039	0	0	0
27/08/2009	€ / R 2010/03/15	14.75	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
27/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	257.0000	255.0000	(0.778)	0	0	0
27/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	145.0000	145.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,332.0000	1,333.0000	0.075	0	0	0
27/08/2009	€ / R 2010/03/15	15.75	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
27/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	855.0000	851.0000	(0.468)	0	0	0
27/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,633.0000	2,630.0000	(0.114)	0	0	0
27/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,297.0000	1,294.0000	(0.231)	0	0	0
27/08/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,222.0000	4,225.0000	0.071	0	0	0
27/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,535.0000	2,532.0000	(0.118)	0	0	0
27/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,683.0000	1,680.0000	(0.178)	0	0	0
27/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,936.0000	3,938.0000	0.051	0	0	0
27/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	698.0000	694.0000	(0.573)	0	0	0
27/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	33.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	81.0000	81.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,065.0000	2,066.0000	0.048	0	0	0
27/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	310.0000	310.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,335.0000	2,337.0000	0.086	0	0	0
27/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,595.0000	1,592.0000	(0.188)	0	0	0
27/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	446.0000	443.0000	(0.673)	0	0	0
27/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,668.0000	1,669.0000	0.060	0	0	0
27/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
27/08/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,456.0000	1,457.0000	0.069	0	0	0
27/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	93.0000	93.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,765.0000	3,761.0000	(0.106)	0	0	0
27/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,455.0000	3,457.0000	0.058	0	0	0
27/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	217.0000	215.0000	(0.922)	0	0	0
27/08/2009	€ / R 2010/03/15	9.75	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
27/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	352.0000	352.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	668.0000	668.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.75	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	0
27/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,609.0000	2,611.0000	0.077	0	0	0
27/08/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,072.0000	1,068.0000	(0.373)	0	0	0
27/08/2009	€ / R 2010/03/15	12.75	Call	Currency Future	308.0000	306.0000	(0.649)	0	0	0
27/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	570.0000	567.0000	(0.526)	0	0	0
27/08/2009	€ / R 2010/03/15	10.75	Put	Currency Future	219.0000	219.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	64.0000	64.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	944.0000	944.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,264.0000	6,267.0000	0.048	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	495.0000	495.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	913.0000	909.0000	(0.438)	0	0	13,636
27/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	674.0000	671.0000	(0.445)	0	0	0
27/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,256.0000	8,259.0000	0.036	0	0	0
27/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	801.0000	802.0000	0.125	0	0	0
27/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	767.0000	767.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	504.0000	501.0000	(0.595)	0	0	0
27/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	734.0000	734.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	520.0000	516.0000	(0.769)	0	0	0
27/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	489.0000	486.0000	(0.613)	0	0	0
27/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	836.0000	836.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	536.0000	533.0000	(0.560)	0	0	0
27/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	128.0000	128.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	385.0000	383.0000	(0.519)	0	0	0
27/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,133.0000	1,134.0000	0.088	0	0	0
27/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	228.0000	226.0000	(0.877)	0	0	0
27/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,975.0000	1,977.0000	0.101	0	0	0
27/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,381.0000	1,377.0000	(0.290)	0	0	0
27/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
27/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,839.0000	3,842.0000	0.078	0	0	0
27/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	39.0000	39.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
27/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,258.0000	4,255.0000	(0.070)	0	0	0
27/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,291.0000	2,288.0000	(0.131)	0	0	0
27/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,271.0000	3,268.0000	(0.092)	0	0	0
27/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,888.0000	2,890.0000	0.069	0	0	0
27/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
27/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,015.0000	6,018.0000	0.050	0	0	0
27/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,962.0000	3,959.0000	(0.076)	0	0	0
27/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,977.0000	2,974.0000	(0.101)	0	0	0
27/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	174.0000	174.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,413.0000	6,416.0000	0.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	203.0000	201.0000	(0.985)	0	0	0
27/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,201.0000	2,202.0000	0.045	0	0	0
27/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,081.0000	4,083.0000	0.049	0	0	0
27/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,176.0000	1,173.0000	(0.255)	0	0	0
27/08/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,002.0000	1,999.0000	(0.150)	0	0	0
27/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,007.0000	8,011.0000	0.050	0	0	0
27/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,405.0000	8,408.0000	0.036	0	0	0
27/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
27/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,049.0000	2,046.0000	(0.146)	0	0	0
27/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,306.0000	8,309.0000	0.036	0	0	0
27/08/2009	€ / R 2010/03/15	19.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,313.0000	6,316.0000	0.048	0	0	0
27/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,012.0000	4,009.0000	(0.075)	0	0	0
27/08/2009	€ / R 2010/03/15	9.65	Put	Currency Future	50.0000	50.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,026.0000	3,023.0000	(0.099)	0	0	0
27/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,065.0000	6,068.0000	0.049	0	0	0
27/08/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,057.0000	8,060.0000	0.037	0	0	0
27/08/2009	€ / R 2010/03/15	17.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	15.65	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
27/08/2009	€ / R 2010/03/15	10.65	Put	Currency Future	188.0000	188.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	11.65	Call	Currency Future	589.0000	585.0000	(0.679)	0	0	0
27/08/2009	€ / R 2010/03/15	11.65	Put	Currency Future	636.0000	636.0000	-	0	0	0
27/08/2009	€ / R 2010/03/15	13.65	Call	Currency Future	198.0000	196.0000	(1.010)	0	0	0
27/08/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,245.0000	2,247.0000	0.089	0	0	0
27/08/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,128.0000	4,130.0000	0.048	0	0	0
27/08/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,141.0000	1,137.0000	(0.351)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	AL13	2009/11/05			Index Future	249.2480	249.1900	(0.023)	0.0000	0.0000	10
27/08/2009	ALBI	2009/11/05			Index Future	300.4520	300.1830	(0.090)	300.9400	300.9400	762
27/08/2009	ALBI	2010/02/04			Index Future	305.9760	305.7000	(0.090)	0.0000	0.0000	0
27/08/2009	CRD1	2009/11/05			Index Future	128.0490	127.9990	(0.039)	0.0000	0.0000	2
27/08/2009	CRD1	2010/02/04			Index Future	130.4030	130.3510	(0.040)	0.0000	0.0000	0
27/08/2009	GOVI	2009/11/05			jGovi	302.2085	301.9435	(0.088)	0.0000	0.0000	543
27/08/2009	GOVI	2010/02/04			jGovi	307.7655	307.4935	(0.088)	0.0000	0.0000	0
27/08/2009	ILBI	2009/11/05			Index Future	363.3010	362.8420	(0.126)	0.0000	0.0000	3
27/08/2009	J153	2010/08/31			jSwap	7.5320	7.7802	3.296	0.0000	0.0000	0
27/08/2009	J157	2015/09/15			jSwap	8.4780	8.4790	0.012	0.0000	0.0000	0
27/08/2009	J186	2026/12/21			jSwap	8.0770	8.0890	0.149	0.0000	0.0000	0
27/08/2009	J201	2014/12/22			jSwap	8.3200	8.3210	0.012	0.0000	0.0000	0
27/08/2009	J203	2017/09/15			jSwap	8.5840	8.5870	0.035	0.0000	0.0000	0
27/08/2009	J204	2018/12/21			jSwap	8.5380	8.5440	0.070	0.0000	0.0000	0
27/08/2009	J207	2020/01/15			jSwap	8.5210	8.5370	0.188	0.0000	0.0000	0
27/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
27/08/2009	JFRA	2009/11/05			jFra	6.8140	6.8110	(0.044)	0.0000	0.0000	0
27/08/2009	JFRA	2010/02/04			jFra	6.8210	6.8370	0.235	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
27/08/2009	JFRA	2010/05/06			jFra	6.9370	6.9770	0.577	0.0000	0.0000	0
27/08/2009	JFRA	2010/08/05			jFra	7.2360	7.1820	(0.746)	0.0000	0.0000	0
27/08/2009	JFRA	2010/11/04			jFra	7.5420	7.5480	0.080	0.0000	0.0000	0
27/08/2009	JN02	2009/11/05			jNote	7.4510	7.5110	0.805	0.0000	0.0000	0
27/08/2009	JN02	2010/02/04			jNote	7.6670	7.7520	1.109	0.0000	0.0000	0
27/08/2009	JN05	2009/11/05			jNote	8.2980	8.3180	0.241	0.0000	0.0000	0
27/08/2009	JN05	2010/02/04			jNote	8.4280	8.4500	0.261	0.0000	0.0000	0
27/08/2009	JN10	2009/11/05			jNote	8.4900	8.5040	0.165	0.0000	0.0000	0
27/08/2009	JN10	2010/02/04			jNote	8.5430	8.5570	0.164	0.0000	0.0000	0
27/08/2009	JROD	2009/08/31			jRod	7.1260	7.1260	-	0.0000	0.0000	0
27/08/2009	JROD	2009/09/30			jRod	7.0230	7.0320	0.128	0.0000	0.0000	0
27/08/2009	JROD	2009/10/30			jRod	7.0080	6.9780	(0.428)	0.0000	0.0000	0
27/08/2009	JROD	2009/11/30			jRod	7.1410	7.1410	-	0.0000	0.0000	0
27/08/2009	JROD	2009/12/31			jRod	7.1930	7.2100	0.236	0.0000	0.0000	0
27/08/2009	OTH1	2009/11/05			Index Future	290.7920	290.5050	(0.099)	0.0000	0.0000	3
27/08/2009	OTH1	2010/02/04			Index Future	296.1380	295.8440	(0.099)	0.0000	0.0000	0
27/08/2009	R153	2009/11/05			Bond Future	7.5060	7.4450	(0.813)	0.0000	0.0000	0
27/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	827.0000	765.0000	(7.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	21.0000	7.0000	(66.667)	0	0	0
27/08/2009	R155	2009/11/05			Bond Future	7.6430	7.4450	(2.591)	0.0000	0.0000	0
27/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	399.0000	263.0000	(34.085)	0	0	0
27/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	587.0000	799.0000	36.116	0	0	0
27/08/2009	R157	2009/11/05			Bond Future	8.1880	8.2080	0.244	8.1600	8.1600	6,733
27/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	361.0000	336.0000	(6.925)	0	0	0
27/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,052.0000	4,132.0000	1.974	0	0	0
27/08/2009	R157	2010/02/04			Bond Future	8.2470	8.2690	0.267	0.0000	0.0000	0
27/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,794.0000	3,861.0000	1.766	0	0	0
27/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,253.0000	1,210.0000	(3.432)	0	0	0
27/08/2009	R157	2010/05/06			Bond Future	8.2640	8.2870	0.278	0.0000	0.0000	0
27/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,142.0000	2,184.0000	1.961	0	0	0
27/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,277.0000	3,208.0000	(2.106)	0	0	0
27/08/2009	R157	2010/08/05			Bond Future	8.2380	8.2630	0.303	0.0000	0.0000	0
27/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,045.0000	2,084.0000	1.907	0	0	0
27/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,391.0000	4,314.0000	(1.754)	0	0	0
27/08/2009	R186	2009/11/05			Bond Future	8.7200	8.7390	0.218	0.0000	0.0000	11,394
27/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,470.0000	10,630.0000	1.528	0	0	0
27/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,786.0000	2,854.0000	2.441	0	0	240
27/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	318.0000	292.0000	(8.176)	0	0	240
27/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,080.0000	2,962.0000	(3.831)	0	0	0
27/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,761.0000	1,807.0000	2.612	0	0	5,000
27/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,123.0000	13,296.0000	1.318	0	0	0
27/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,465.0000	4,324.0000	(3.158)	0	0	0
27/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	142.0000	129.0000	(9.155)	0	0	5,000
27/08/2009	R186	2010/02/04			Bond Future	8.7570	8.7780	0.240	0.0000	0.0000	0
27/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,516.0000	7,637.0000	1.610	0	0	0
27/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,432.0000	2,350.0000	(3.372)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	R186	2010/05/06			Bond Future	8.7760	8.7970	0.239	0.0000	0.0000	0
27/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,387.0000	4,461.0000	1.687	0	0	0
27/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,510.0000	6,382.0000	(1.966)	0	0	0
27/08/2009	R186	2010/08/05			Bond Future	8.7760	8.7980	0.251	0.0000	0.0000	0
27/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,472.0000	8,330.0000	(1.676)	0	0	0
27/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,081.0000	4,148.0000	1.642	0	0	0
27/08/2009	R201	2009/11/05			Bond Future	8.2490	8.2690	0.242	0.0000	0.0000	2
27/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,401.0000	3,467.0000	1.941	0	0	0
27/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	227.0000	210.0000	(7.489)	0	0	0
27/08/2009	R201	2010/02/04			Bond Future	8.3000	8.3220	0.265	0.0000	0.0000	0
27/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,849.0000	3,912.0000	1.637	0	0	0
27/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	603.0000	578.0000	(4.146)	0	0	0
27/08/2009	R201	2010/05/06			Bond Future	8.3120	8.3350	0.277	0.0000	0.0000	0
27/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,749.0000	1,783.0000	1.944	0	0	0
27/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,461.0000	2,408.0000	(2.154)	0	0	0
27/08/2009	R201	2010/08/05			Bond Future	8.2800	8.3050	0.302	0.0000	0.0000	0
27/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,803.0000	3,738.0000	(1.709)	0	0	0
27/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,224.0000	1,250.0000	2.124	0	0	0
27/08/2009	R203	2009/11/05			Bond Future	8.7000	8.6990	(0.011)	0.0000	0.0000	1,570
27/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,084.0000	7,074.0000	(0.141)	0	0	0
27/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	173.0000	169.0000	(2.312)	0	0	0
27/08/2009	R203	2010/02/04			Bond Future	8.7590	8.7580	(0.011)	0.0000	0.0000	0
27/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,598.0000	4,586.0000	(0.261)	0	0	0
27/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,538.0000	1,532.0000	(0.390)	0	0	0
27/08/2009	R203	2010/05/06			Bond Future	8.7860	8.7860	-	0.0000	0.0000	0
27/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,974.0000	3,967.0000	(0.176)	0	0	0
27/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,861.0000	2,855.0000	(0.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	R203	2010/08/05			Bond Future	8.7840	8.7830	(0.011)	0.0000	0.0000	0
27/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,259.0000	5,257.0000	(0.038)	0	0	0
27/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,915.0000	2,908.0000	(0.240)	0	0	0
27/08/2009	R204	2009/11/05			Bond Future	8.6920	8.6910	(0.012)	0.0000	0.0000	2,517
27/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,746.0000	7,735.0000	(0.142)	0	0	0
27/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	191.0000	186.0000	(2.618)	0	0	0
27/08/2009	R204	2010/02/04			Bond Future	8.7420	8.7410	(0.011)	0.0000	0.0000	0
27/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,724.0000	1,718.0000	(0.348)	0	0	0
27/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,994.0000	4,982.0000	(0.240)	0	0	0
27/08/2009	R204	2010/05/06			Bond Future	8.7670	8.7660	(0.011)	0.0000	0.0000	0
27/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,100.0000	3,090.0000	(0.323)	0	0	0
27/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,435.0000	4,431.0000	(0.090)	0	0	0
27/08/2009	R204	2010/08/05			Bond Future	8.7670	8.7660	(0.011)	0.0000	0.0000	0
27/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,518.0000	5,516.0000	(0.036)	0	0	0
27/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,828.0000	2,820.0000	(0.283)	0	0	0
27/08/2009	R206	2009/11/05			Bond Future	8.2980	8.3070	0.108	0.0000	0.0000	1,121
27/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,944.0000	2,967.0000	0.781	0	0	0
27/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	172.0000	164.0000	(4.651)	0	0	0
27/08/2009	R206	2010/02/04			Bond Future	8.3590	8.3690	0.120	0.0000	0.0000	0
27/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	480.0000	469.0000	(2.292)	0	0	0
27/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,309.0000	3,331.0000	0.665	0	0	0
27/08/2009	R206	2010/05/06			Bond Future	8.3810	8.3920	0.131	0.0000	0.0000	0
27/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,354.0000	2,330.0000	(1.020)	0	0	0
27/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,232.0000	1,242.0000	0.812	0	0	0
27/08/2009	R206	2010/08/05			Bond Future	8.3510	8.3640	0.156	0.0000	0.0000	0
27/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,879.0000	2,851.0000	(0.973)	0	0	0
27/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,029.0000	1,039.0000	0.972	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
27/08/2009	R207	2009/11/05			Bond Future	8.7890	8.7980	0.102	0.0000	0.0000	600
27/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	153.0000	145.0000	(5.229)	0	0	0
27/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,613.0000	8,660.0000	0.546	0	0	0
27/08/2009	R207	2010/02/04			Bond Future	8.8370	8.8470	0.113	0.0000	0.0000	0
27/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,358.0000	5,389.0000	0.579	0	0	0
27/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,698.0000	1,669.0000	(1.708)	0	0	0
27/08/2009	R207	2010/05/06			Bond Future	8.8640	8.8750	0.124	0.0000	0.0000	0
27/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,869.0000	2,887.0000	0.627	0	0	0
27/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,137.0000	5,089.0000	(0.934)	0	0	0
27/08/2009	R207	2010/08/05			Bond Future	8.8700	8.8810	0.124	0.0000	0.0000	0
27/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,615.0000	2,631.0000	0.612	0	0	0
27/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,221.0000	6,173.0000	(0.772)	0	0	0
27/08/2009	R208	2009/11/05			Bond Future	8.7970	8.8060	0.102	0.0000	0.0000	5,125
27/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	185.0000	175.0000	(5.405)	0	0	0
27/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,251.0000	7,298.0000	0.648	0	0	0
27/08/2009	R208	2010/02/04			Bond Future	8.8430	8.8530	0.113	0.0000	0.0000	0
27/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,183.0000	4,212.0000	0.693	0	0	0
27/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,985.0000	1,951.0000	(1.713)	0	0	0
27/08/2009	R208	2010/05/06			Bond Future	8.8660	8.8770	0.124	0.0000	0.0000	0
27/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,890.0000	4,841.0000	(1.002)	0	0	0
27/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,546.0000	2,565.0000	0.746	0	0	0
27/08/2009	R208	2010/08/05			Bond Future	8.8690	8.8800	0.124	0.0000	0.0000	0
27/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,357.0000	6,307.0000	(0.787)	0	0	0
27/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,595.0000	2,612.0000	0.655	0	0	0
27/08/2009	R209	2009/11/05			Bond Future	8.2420	8.2730	0.376	0.0000	0.0000	3,051
27/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	92.0000	79.0000	(14.130)	0	0	5,000
27/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,423.0000	12,683.0000	2.093	0	0	0
27/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,760.0000	11,491.0000	(2.287)	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
27/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	518.0000	549.0000	5.985	0	0	0
27/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	72.0000	77.0000	6.944	0	0	2,970
27/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,501.0000	7,724.0000	2.973	0	0	0
27/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,837.0000	10,083.0000	2.501	0	0	0
27/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	478.0000	428.0000	(10.460)	0	0	0
27/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	223.0000	195.0000	(12.556)	0	0	0
27/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,781.0000	6,538.0000	(3.584)	0	0	0
27/08/2009	R209	2010/02/04			Bond Future	8.2600	8.2910	0.375	0.0000	0.0000	0
27/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,537.0000	8,732.0000	2.284	0	0	0
27/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,370.0000	1,293.0000	(5.620)	0	0	2,500
27/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,529.0000	13,273.0000	(1.892)	0	0	0
27/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	353.0000	369.0000	4.533	0	0	0
27/08/2009	R209	2010/05/06			Bond Future	8.2630	8.2950	0.387	0.0000	0.0000	0
27/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,765.0000	5,590.0000	(3.036)	0	0	0
27/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,729.0000	3,834.0000	2.816	0	0	0
27/08/2009	R209	2010/08/05			Bond Future	8.2510	8.2840	0.400	0.0000	0.0000	0
27/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,829.0000	7,634.0000	(2.491)	0	0	0
27/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,637.0000	3,731.0000	2.585	0	0	0
27/08/2009	TRT1	2009/11/05			Index Future	298.3830	298.1210	(0.088)	0.0000	0.0000	100
27/08/2009	TRT1	2010/02/04			Index Future	303.8690	303.6010	(0.088)	0.0000	0.0000	0
27/08/2009	ZAAD	2009/09/14			Currency Future	6.5364	6.5475	0.170	0.0000	0.0000	240,943
27/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,036.0000	4,048.0000	0.297	0	0	0
27/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	432.0000	421.0000	(2.546)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,936.0000	1,948.0000	0.620	0	0	0
27/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	215.0000	204.0000	(5.116)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	95.0000	97.0000	2.105	0	0	0

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27/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,187.0000	1,198.0000	0.927	0	0	0
27/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,914.0000	7,903.0000	(0.139)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	671.0000	660.0000	(1.639)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,064.0000	2,053.0000	(0.533)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,016.0000	1,005.0000	(1.083)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,086.0000	3,098.0000	0.389	0	0	0
27/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	527.0000	515.0000	(2.277)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	574.0000	563.0000	(1.916)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	274.0000	282.0000	2.920	0	0	0
27/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	917.0000	906.0000	(1.200)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,214.0000	2,203.0000	(0.497)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	595.0000	606.0000	1.849	0	0	0
27/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,914.0000	5,903.0000	(0.186)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	432.0000	421.0000	(2.546)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	939.0000	950.0000	1.171	0	0	0
27/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
27/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	95.0000	97.0000	2.105	0	0	0

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27/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
27/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	819.0000	807.0000	(1.465)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,914.0000	3,903.0000	(0.281)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	574.0000	563.0000	(1.916)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,014.0000	2,003.0000	(0.546)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	453.0000	462.0000	1.987	0	0	0
27/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,236.0000	4,248.0000	0.283	0	0	0
27/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	623.0000	611.0000	(1.926)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,164.0000	2,153.0000	(0.508)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	967.0000	956.0000	(1.138)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
27/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,086.0000	2,098.0000	0.575	0	0	0
27/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	527.0000	515.0000	(2.277)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
27/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	868.0000	857.0000	(1.267)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	868.0000	857.0000	(1.267)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,936.0000	3,948.0000	0.305	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,164.0000	4,153.0000	(0.264)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	769.0000	758.0000	(1.430)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	317.0000	325.0000	2.524	0	0	0
27/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,936.0000	2,948.0000	0.409	0	0	0
27/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,014.0000	8,003.0000	(0.137)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	386.0000	375.0000	(2.850)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	840.0000	851.0000	1.310	0	0	0
27/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	671.0000	660.0000	(1.639)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,814.0000	1,803.0000	(0.606)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	595.0000	606.0000	1.849	0	0	0
27/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,014.0000	4,003.0000	(0.274)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,914.0000	1,903.0000	(0.575)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
27/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	720.0000	709.0000	(1.528)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	988.0000	999.0000	1.113	0	0	0
27/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,236.0000	3,247.0000	0.340	0	0	0
27/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
27/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	692.0000	703.0000	1.590	0	0	0
27/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,914.0000	5,903.0000	(0.186)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	34.0000	34.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,814.0000	3,803.0000	(0.288)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,764.0000	5,753.0000	(0.191)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	176.0000	166.0000	(5.682)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	297.0000	286.0000	(3.704)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	623.0000	611.0000	(1.926)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	63.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,136.0000	4,148.0000	0.290	0	0	0
27/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,814.0000	5,803.0000	(0.189)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,764.0000	7,753.0000	(0.142)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	547.0000	557.0000	1.828	0	0	0
27/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	41.0000	41.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	769.0000	758.0000	(1.430)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	453.0000	462.0000	1.987	0	0	0
27/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,814.0000	7,803.0000	(0.141)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	255.0000	244.0000	(4.314)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	176.0000	166.0000	(5.682)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,864.0000	5,853.0000	(0.188)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,764.0000	3,753.0000	(0.292)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	297.0000	286.0000	(3.704)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	215.0000	204.0000	(5.116)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,914.0000	3,903.0000	(0.281)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	63.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,186.0000	2,198.0000	0.549	0	0	0
27/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,236.0000	2,248.0000	0.537	0	0	0
27/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	643.0000	654.0000	1.711	0	0	0
27/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,836.0000	1,848.0000	0.654	0	0	0
27/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,186.0000	3,198.0000	0.377	0	0	0
27/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,764.0000	1,753.0000	(0.624)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,836.0000	2,848.0000	0.423	0	0	0
27/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,186.0000	4,198.0000	0.287	0	0	0
27/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	741.0000	752.0000	1.484	0	0	0
27/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,237.0000	1,248.0000	0.889	0	0	0
27/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	500.0000	510.0000	2.000	0	0	0
27/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,914.0000	7,903.0000	(0.139)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,864.0000	3,853.0000	(0.285)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	274.0000	282.0000	2.920	0	0	0
27/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,986.0000	1,998.0000	0.604	0	0	0
27/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

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27/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,864.0000	7,853.0000	(0.140)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	406.0000	416.0000	2.463	0	0	0
27/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,864.0000	1,853.0000	(0.590)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	479.0000	468.0000	(2.296)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,136.0000	2,148.0000	0.562	0	0	0
27/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	195.0000	200.0000	2.564	0	0	0
27/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,064.0000	4,053.0000	(0.271)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	341.0000	330.0000	(3.226)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,064.0000	6,053.0000	(0.181)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,136.0000	3,147.0000	0.351	0	0	0
27/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,087.0000	1,099.0000	1.104	0	0	0
27/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	386.0000	375.0000	(2.850)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,786.0000	5,798.0000	0.207	0	0	0
27/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,986.0000	3,998.0000	0.301	0	0	0
27/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,064.0000	8,053.0000	(0.136)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,036.0000	2,048.0000	0.589	0	0	0
27/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,164.0000	6,153.0000	(0.178)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,287.0000	1,298.0000	0.855	0	0	0
27/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,714.0000	4,703.0000	(0.233)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.50	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
27/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,137.0000	1,148.0000	0.967	0	0	0
27/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,786.0000	1,798.0000	0.672	0	0	0
27/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,114.0000	2,103.0000	(0.520)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,714.0000	1,703.0000	(0.642)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,786.0000	3,798.0000	0.317	0	0	0
27/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,114.0000	4,103.0000	(0.267)	0	0	0
27/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,214.0000	3,203.0000	(0.342)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,986.0000	2,997.0000	0.368	0	0	0
27/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,086.0000	4,098.0000	0.294	0	0	0
27/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,114.0000	6,103.0000	(0.180)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,786.0000	2,798.0000	0.431	0	0	0
27/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	790.0000	801.0000	1.392	0	0	0
27/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,486.0000	1,498.0000	0.808	0	0	0
27/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,286.0000	4,298.0000	0.280	0	0	0
27/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,114.0000	8,103.0000	(0.136)	0	0	0
27/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,214.0000	6,203.0000	(0.177)	0	0	0
27/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,986.0000	5,998.0000	0.200	0	0	0
27/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	889.0000	900.0000	1.237	0	0	0
27/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,486.0000	4,498.0000	0.267	0	0	0
27/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,886.0000	1,898.0000	0.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,515.0000	1,504.0000	(0.726)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,014.0000	6,003.0000	(0.183)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,886.0000	3,898.0000	0.309	0	0	0
27/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
27/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,514.0000	4,503.0000	(0.244)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
27/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,886.0000	2,897.0000	0.381	0	0	0
27/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	195.0000	200.0000	2.564	0	0	0
27/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,214.0000	8,203.0000	(0.134)	0	0	0
27/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,014.0000	3,003.0000	(0.365)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,038.0000	1,049.0000	1.060	0	0	0
27/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,214.0000	4,203.0000	(0.261)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,164.0000	8,153.0000	(0.135)	0	0	0
27/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	233.0000	240.0000	3.004	0	0	0
27/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,964.0000	7,953.0000	(0.138)	0	0	0
27/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,964.0000	1,953.0000	(0.560)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,964.0000	3,953.0000	(0.277)	0	0	0
27/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,264.0000	4,253.0000	(0.258)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,836.0000	3,848.0000	0.313	0	0	0
27/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,264.0000	6,253.0000	(0.176)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,264.0000	8,253.0000	(0.133)	0	0	0
27/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,264.0000	2,253.0000	(0.486)	0	0	0
27/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,736.0000	3,748.0000	0.321	0	0	0
27/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,736.0000	1,748.0000	0.691	0	0	0
27/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,736.0000	2,747.0000	0.402	0	0	0
27/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,465.0000	1,454.0000	(0.751)	0	0	0
27/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,964.0000	2,953.0000	(0.371)	0	0	0
27/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,464.0000	4,453.0000	(0.246)	0	0	0
27/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,964.0000	5,953.0000	(0.184)	0	0	0
27/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,536.0000	1,548.0000	0.781	0	0	0
27/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,036.0000	3,048.0000	0.395	0	0	0
27/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,536.0000	4,548.0000	0.265	0	0	0
27/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,036.0000	6,048.0000	0.199	0	0	0
27/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14			Currency Future	6.5954	6.6081	0.193	0.0000	0.0000	705
27/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	538.0000	547.0000	1.673	0	0	0
27/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,795.0000	3,808.0000	0.343	0	0	0
27/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	140.0000	142.0000	1.429	0	0	0
27/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,898.0000	1,911.0000	0.685	0	0	0
27/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	616.0000	626.0000	1.623	0	0	0
27/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	105.0000	101.0000	(3.810)	0	0	0
27/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,305.0000	8,292.0000	(0.157)	0	0	0
27/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	655.0000	644.0000	(1.679)	0	0	0
27/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,045.0000	4,058.0000	0.321	0	0	0
27/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
27/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	698.0000	709.0000	1.576	0	0	0
27/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	257.0000	248.0000	(3.502)	0	0	0
27/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
27/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	655.0000	644.0000	(1.679)	0	0	0
27/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,047.0000	2,060.0000	0.635	0	0	0
27/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	134.0000	129.0000	(3.731)	0	0	0
27/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,871.0000	1,858.0000	(0.695)	0	0	0
27/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	500.0000	509.0000	1.800	0	0	0
27/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,305.0000	6,292.0000	(0.206)	0	0	0
27/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
27/08/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
27/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	430.0000	437.0000	1.628	0	0	0
27/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	252.0000	256.0000	1.587	0	0	0
27/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	287.0000	277.0000	(3.484)	0	0	0
27/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	495.0000	484.0000	(2.222)	0	0	0
27/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,060.0000	1,073.0000	1.226	0	0	0
27/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,896.0000	2,908.0000	0.414	0	0	0
27/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	396.0000	403.0000	1.768	0	0	0
27/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	318.0000	308.0000	(3.145)	0	0	0
27/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	140.0000	142.0000	1.429	0	0	0
27/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,895.0000	3,908.0000	0.334	0	0	0
27/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	464.0000	473.0000	1.940	0	0	0
27/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	396.0000	403.0000	1.768	0	0	0

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27/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,147.0000	2,159.0000	0.559	0	0	0
27/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	214.0000	217.0000	1.402	0	0	0
27/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,314.0000	2,301.0000	(0.562)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
27/08/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	697.0000	686.0000	(1.578)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	318.0000	308.0000	(3.145)	0	0	0
27/08/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
27/08/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
27/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	151.0000	145.0000	(3.974)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	119.0000	115.0000	(3.361)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	151.0000	145.0000	(3.974)	0	0	0
27/08/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,158.0000	1,170.0000	1.036	0	0	0
27/08/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,699.0000	1,712.0000	0.765	0	0	0
27/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	574.0000	563.0000	(1.916)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	784.0000	772.0000	(1.531)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,195.0000	4,208.0000	0.310	0	0	0
27/08/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	210.0000	202.0000	(3.810)	0	0	0
27/08/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,306.0000	4,293.0000	(0.302)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	740.0000	729.0000	(1.486)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
27/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	214.0000	217.0000	1.402	0	0	0
27/08/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,145.0000	3,158.0000	0.413	0	0	0
27/08/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	495.0000	484.0000	(2.222)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	614.0000	603.0000	(1.792)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	574.0000	563.0000	(1.916)	0	0	0
27/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	457.0000	447.0000	(2.188)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	305.0000	310.0000	1.639	0	0	0
27/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	430.0000	437.0000	1.628	0	0	0
27/08/2009	ZAAD 2009/12/14	7.25	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
27/08/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
27/08/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
27/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	166.0000	168.0000	1.205	0	0	0
27/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	134.0000	129.0000	(3.731)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/08/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	534.0000	523.0000	(2.060)	0	0	0
27/08/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,195.0000	3,208.0000	0.407	0	0	0
27/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,945.0000	2,958.0000	0.441	0	0	0
27/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	421.0000	410.0000	(2.613)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	232.0000	235.0000	1.293	0	0	0
27/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	129.0000	131.0000	1.550	0	0	0
27/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	457.0000	447.0000	(2.188)	0	0	0
27/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
27/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,095.0000	3,108.0000	0.420	0	0	0
27/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,948.0000	1,960.0000	0.616	0	0	0
27/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	741.0000	752.0000	1.484	0	0	0
27/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,905.0000	5,892.0000	(0.220)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	385.0000	375.0000	(2.597)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	232.0000	235.0000	1.293	0	0	0
27/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,255.0000	1,268.0000	1.036	0	0	0
27/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,067.0000	2,055.0000	(0.581)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,905.0000	7,892.0000	(0.164)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,255.0000	6,242.0000	(0.208)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,145.0000	4,158.0000	0.314	0	0	0
27/08/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,056.0000	4,044.0000	(0.296)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
27/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,855.0000	7,842.0000	(0.165)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,055.0000	8,042.0000	(0.161)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	421.0000	410.0000	(2.613)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,855.0000	5,842.0000	(0.222)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
27/08/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,907.0000	3,894.0000	(0.333)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	166.0000	168.0000	1.205	0	0	0
27/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,055.0000	6,042.0000	(0.215)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	351.0000	341.0000	(2.849)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,857.0000	3,844.0000	(0.337)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,245.0000	4,258.0000	0.306	0	0	0
27/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	965.0000	978.0000	1.347	0	0	0
27/08/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,920.0000	1,908.0000	(0.625)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	385.0000	375.0000	(2.597)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	196.0000	199.0000	1.531	0	0	0
27/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
27/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	287.0000	277.0000	(3.484)	0	0	0
27/08/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	919.0000	931.0000	1.306	0	0	0
27/08/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,745.0000	5,758.0000	0.226	0	0	0
27/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,097.0000	2,110.0000	0.620	0	0	0
27/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,773.0000	1,760.0000	(0.733)	0	0	0
27/08/2009	ZAAD 2009/12/14	4.65	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
27/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,095.0000	4,108.0000	0.317	0	0	0
27/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	278.0000	282.0000	1.439	0	0	0
27/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,166.0000	2,153.0000	(0.600)	0	0	0
27/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,756.0000	4,743.0000	(0.273)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	189.0000	182.0000	(3.704)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,969.0000	1,957.0000	(0.609)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
27/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,156.0000	4,144.0000	(0.289)	0	0	0
27/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,495.0000	4,508.0000	0.289	0	0	0
27/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
27/08/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	105.0000	101.0000	(3.810)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,007.0000	3,994.0000	(0.324)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,957.0000	3,944.0000	(0.329)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,109.0000	1,122.0000	1.172	0	0	0
27/08/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	500.0000	509.0000	1.800	0	0	0
27/08/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,005.0000	7,992.0000	(0.162)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,955.0000	7,942.0000	(0.163)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,155.0000	6,142.0000	(0.211)	0	0	0
27/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,258.0000	3,245.0000	(0.399)	0	0	0
27/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,995.0000	6,008.0000	0.217	0	0	0
27/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	656.0000	667.0000	1.677	0	0	0
27/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0

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27/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,746.0000	2,758.0000	0.437	0	0	0
27/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	576.0000	586.0000	1.736	0	0	0
27/08/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,155.0000	8,142.0000	(0.159)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,529.0000	1,517.0000	(0.785)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	189.0000	182.0000	(3.704)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,995.0000	4,008.0000	0.325	0	0	0
27/08/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	334.0000	340.0000	1.796	0	0	0
27/08/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,995.0000	3,008.0000	0.434	0	0	0
27/08/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,807.0000	3,794.0000	(0.341)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,501.0000	1,514.0000	0.866	0	0	0
27/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	233.0000	224.0000	(3.863)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,945.0000	3,958.0000	0.330	0	0	0
27/08/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,246.0000	2,259.0000	0.579	0	0	0
27/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,755.0000	7,742.0000	(0.168)	0	0	0
27/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,245.0000	3,258.0000	0.401	0	0	0
27/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,755.0000	5,742.0000	(0.226)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,757.0000	3,744.0000	(0.346)	0	0	0
27/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,696.0000	2,708.0000	0.445	0	0	0
27/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,695.0000	3,708.0000	0.352	0	0	0
27/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	278.0000	282.0000	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
27/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	334.0000	340.0000	1.796	0	0	0
27/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	169.0000	163.0000	(3.550)	0	0	0
27/08/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,998.0000	2,010.0000	0.601	0	0	0
27/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,506.0000	4,493.0000	(0.289)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,005.0000	5,992.0000	(0.216)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	365.0000	371.0000	1.644	0	0	0
27/08/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,822.0000	1,809.0000	(0.714)	0	0	0
27/08/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,018.0000	2,006.0000	(0.595)	0	0	0
27/08/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,206.0000	1,219.0000	1.078	0	0	0
27/08/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,009.0000	2,996.0000	(0.432)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,012.0000	1,025.0000	1.285	0	0	0
27/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,197.0000	2,209.0000	0.546	0	0	0
27/08/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	233.0000	224.0000	(3.863)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,805.0000	5,792.0000	(0.224)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,845.0000	3,858.0000	0.338	0	0	0
27/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,805.0000	7,792.0000	(0.167)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,215.0000	2,203.0000	(0.542)	0	0	0
27/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	169.0000	163.0000	(3.550)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	365.0000	371.0000	1.644	0	0	0
27/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,846.0000	2,858.0000	0.422	0	0	0
27/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	873.0000	886.0000	1.489	0	0	0
27/08/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,848.0000	1,861.0000	0.703	0	0	0
27/08/2009	ZAAD 2009/12/14	3.75	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
27/08/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,206.0000	4,193.0000	(0.309)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,255.0000	8,242.0000	(0.157)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,106.0000	4,094.0000	(0.292)	0	0	0
27/08/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,105.0000	6,092.0000	(0.213)	0	0	0
27/08/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,205.0000	6,192.0000	(0.210)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	829.0000	840.0000	1.327	0	0	0
27/08/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/08/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,796.0000	2,808.0000	0.429	0	0	0
27/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,105.0000	8,092.0000	(0.160)	0	0	0
27/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,117.0000	2,104.0000	(0.614)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,745.0000	3,758.0000	0.347	0	0	0
27/08/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,205.0000	8,192.0000	(0.158)	0	0	0
27/08/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,749.0000	1,762.0000	0.743	0	0	0
27/08/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,799.0000	1,811.0000	0.667	0	0	0
27/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,264.0000	2,252.0000	(0.530)	0	0	0
27/08/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,256.0000	4,243.0000	(0.305)	0	0	0
27/08/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	784.0000	796.0000	1.531	0	0	0
27/08/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/08/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,045.0000	6,058.0000	0.215	0	0	0
27/08/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,545.0000	4,558.0000	0.286	0	0	0

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27/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,959.0000	2,947.0000	(0.406)	0	0	0
27/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,955.0000	5,942.0000	(0.218)	0	0	0
27/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,456.0000	4,443.0000	(0.292)	0	0	0
27/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
27/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,481.0000	1,469.0000	(0.810)	0	0	0
27/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,551.0000	1,563.0000	0.774	0	0	0
27/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,045.0000	3,058.0000	0.427	0	0	0
27/08/2009	ZAAD	2010/03/15			Currency Future	6.6457	6.6570	0.170	0.0000	0.0000	8
27/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,997.0000	3,008.0000	0.367	0	0	0
27/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	106.0000	102.0000	(3.774)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	535.0000	541.0000	1.121	0	0	0
27/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	524.0000	515.0000	(1.718)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,170.0000	1,181.0000	0.940	0	0	0
27/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	702.0000	709.0000	0.997	0	0	0
27/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	331.0000	323.0000	(2.417)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	354.0000	357.0000	0.847	0	0	0
27/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,152.0000	2,163.0000	0.511	0	0	0
27/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	897.0000	906.0000	1.003	0	0	0
27/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,267.0000	1,278.0000	0.868	0	0	0
27/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	422.0000	413.0000	(2.133)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	359.0000	350.0000	(2.507)	0	0	0

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27/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,011.0000	3,999.0000	(0.299)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,146.0000	3,157.0000	0.350	0	0	0
27/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	632.0000	638.0000	0.949	0	0	0
27/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,201.0000	2,213.0000	0.545	0	0	0
27/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	598.0000	605.0000	1.171	0	0	0
27/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	739.0000	746.0000	0.947	0	0	0
27/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	317.0000	320.0000	0.946	0	0	0
27/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,007.0000	5,995.0000	(0.200)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,855.0000	1,866.0000	0.593	0	0	0
27/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,246.0000	3,257.0000	0.339	0	0	0
27/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,219.0000	1,229.0000	0.820	0	0	0
27/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	666.0000	673.0000	1.051	0	0	0
27/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	300.0000	303.0000	1.000	0	0	0
27/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,005.0000	7,994.0000	(0.137)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,847.0000	2,859.0000	0.421	0	0	0
27/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	171.0000	165.0000	(3.509)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	455.0000	446.0000	(1.978)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	566.0000	572.0000	1.060	0	0	0
27/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,251.0000	2,262.0000	0.489	0	0	0
27/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,046.0000	4,057.0000	0.272	0	0	0
27/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	377.0000	380.0000	0.796	0	0	0
27/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,996.0000	4,007.0000	0.275	0	0	0
27/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,919.0000	1,908.0000	(0.573)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	67.0000	67.0000	-	0	0	0

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27/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,857.0000	5,845.0000	(0.205)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,255.0000	8,244.0000	(0.133)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	210.0000	204.0000	(2.857)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	672.0000	662.0000	(1.488)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	598.0000	605.0000	1.171	0	0	0
27/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,955.0000	7,944.0000	(0.138)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	560.0000	550.0000	(1.786)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	335.0000	338.0000	0.896	0	0	0
27/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	65.0000	65.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	816.0000	824.0000	0.980	0	0	0
27/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	506.0000	511.0000	0.988	0	0	0
27/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,755.0000	7,744.0000	(0.142)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,196.0000	3,207.0000	0.344	0	0	0
27/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	190.0000	184.0000	(3.158)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	120.0000	116.0000	(3.333)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,074.0000	1,084.0000	0.931	0	0	0
27/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	255.0000	257.0000	0.784	0	0	0
27/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	232.0000	225.0000	(3.017)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	218.0000	219.0000	0.459	0	0	0
27/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	190.0000	184.0000	(3.158)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	390.0000	381.0000	(2.308)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,063.0000	2,052.0000	(0.533)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,757.0000	5,746.0000	(0.191)	0	0	0
27/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	242.0000	244.0000	0.826	0	0	0

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27/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,957.0000	5,945.0000	(0.201)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,055.0000	8,044.0000	(0.137)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	478.0000	482.0000	0.837	0	0	0
27/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,003.0000	2,015.0000	0.599	0	0	0
27/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,862.0000	3,850.0000	(0.311)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
27/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	596.0000	587.0000	(1.510)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	377.0000	380.0000	0.796	0	0	0
27/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,106.0000	6,095.0000	(0.180)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,026.0000	1,036.0000	0.975	0	0	0
27/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,855.0000	7,844.0000	(0.140)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,757.0000	1,768.0000	0.626	0	0	0
27/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	279.0000	272.0000	(2.509)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,763.0000	3,751.0000	(0.319)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,872.0000	1,860.0000	(0.641)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	535.0000	541.0000	1.121	0	0	0
27/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,961.0000	3,950.0000	(0.278)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,954.0000	1,965.0000	0.563	0	0	0
27/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,110.0000	4,099.0000	(0.268)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,157.0000	2,146.0000	(0.510)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	269.0000	272.0000	1.115	0	0	0
27/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	59.0000	59.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,053.0000	2,064.0000	0.536	0	0	0
27/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	455.0000	446.0000	(1.978)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.50	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
27/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,946.0000	3,957.0000	0.279	0	0	0
27/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,074.0000	1,084.0000	0.931	0	0	0
27/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,947.0000	2,958.0000	0.373	0	0	0
27/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,047.0000	3,058.0000	0.361	0	0	0
27/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	982.0000	992.0000	1.018	0	0	0
27/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,105.0000	8,094.0000	(0.136)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,015.0000	2,004.0000	(0.546)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	56.0000	56.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	61.0000	61.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	300.0000	303.0000	1.000	0	0	0
27/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,057.0000	6,045.0000	(0.198)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	284.0000	287.0000	1.056	0	0	0
27/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,846.0000	3,857.0000	0.286	0	0	0
27/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	489.0000	480.0000	(1.840)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	45.0000	45.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,110.0000	2,099.0000	(0.521)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	331.0000	323.0000	(2.417)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,061.0000	4,049.0000	(0.295)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	777.0000	785.0000	1.030	0	0	0
27/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,299.0000	2,288.0000	(0.478)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,256.0000	6,245.0000	(0.176)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	335.0000	338.0000	0.896	0	0	0
27/08/2009	ZAAD	2010/03/15	3.95	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
27/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,260.0000	4,248.0000	(0.282)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	255.0000	248.0000	(2.745)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,698.0000	2,709.0000	0.408	0	0	0
27/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	451.0000	455.0000	0.887	0	0	0
27/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,707.0000	1,719.0000	0.703	0	0	0
27/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,097.0000	3,108.0000	0.355	0	0	0
27/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	50.0000	50.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,196.0000	4,207.0000	0.262	0	0	0
27/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,146.0000	4,157.0000	0.265	0	0	0
27/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,347.0000	2,335.0000	(0.511)	0	0	0
27/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,156.0000	6,145.0000	(0.179)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,824.0000	1,813.0000	(0.603)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,812.0000	3,801.0000	(0.289)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	63.0000	63.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	390.0000	381.0000	(2.308)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,310.0000	4,298.0000	(0.278)	0	0	0
27/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,967.0000	1,956.0000	(0.559)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,246.0000	4,257.0000	0.259	0	0	0
27/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,122.0000	1,132.0000	0.891	0	0	0
27/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	70.0000	70.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,911.0000	3,900.0000	(0.281)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,305.0000	8,294.0000	(0.132)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,096.0000	4,107.0000	0.269	0	0	0
27/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,306.0000	6,295.0000	(0.174)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,102.0000	2,114.0000	0.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	856.0000	865.0000	1.051	0	0	0
27/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,905.0000	7,894.0000	(0.139)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	47.0000	47.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,907.0000	5,895.0000	(0.203)	0	0	0
27/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,160.0000	4,149.0000	(0.264)	0	0	0
27/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	400.0000	404.0000	1.000	0	0	0
27/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,252.0000	2,240.0000	(0.533)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,155.0000	8,144.0000	(0.135)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,210.0000	4,199.0000	(0.261)	0	0	0
27/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,806.0000	1,817.0000	0.609	0	0	0
27/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	304.0000	297.0000	(2.303)	0	0	0
27/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,798.0000	2,809.0000	0.393	0	0	0
27/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,204.0000	2,193.0000	(0.499)	0	0	0
27/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,805.0000	7,794.0000	(0.141)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,746.0000	3,757.0000	0.294	0	0	0
27/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,748.0000	2,759.0000	0.400	0	0	0
27/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,796.0000	3,807.0000	0.290	0	0	0
27/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	53.0000	53.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,807.0000	5,795.0000	(0.207)	0	0	0
27/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,206.0000	6,195.0000	(0.177)	0	0	0
27/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,696.0000	3,707.0000	0.298	0	0	0
27/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/08/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/08/2009	ZAAD 2010/03/15	4.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/08/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/08/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	8,205.0000	8,194.0000	(0.134)	0	0	0
27/08/2009	ZAAD 2010/03/15	5.75	Call	Currency Future	939.0000	949.0000	1.065	0	0	0
27/08/2009	ZAAD 2010/03/15	3.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/08/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/08/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	3,896.0000	3,907.0000	0.282	0	0	0
27/08/2009	ZAAD 2010/03/15	4.75	Call	Currency Future	1,905.0000	1,916.0000	0.577	0	0	0
27/08/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	2,897.0000	2,909.0000	0.414	0	0	0

Grand Total: **1,206,395**