



Derivatives High/Low Report

High/Low for 28/08/2009

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
28/08/2009	\$ / R 2009/09/14			Currency Future	7.8901	7.7631	(1.610)	7.9000	7.7500	280,224
28/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	57.0000	31.0000	(45.614)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	328.0000	223.0000	(32.012)	0	0	13,157
28/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,360.0000	2,487.0000	5.381	0	0	0
28/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
28/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	101.0000	57.0000	(43.564)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	436.0000	550.0000	26.147	0	0	0
28/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,311.0000	1,437.0000	9.611	0	0	0
28/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,610.0000	2,737.0000	4.866	0	0	0
28/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,260.0000	4,387.0000	2.981	0	0	0
28/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	161.0000	244.0000	51.553	0	0	0
28/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	38.0000	59.0000	55.263	0	0	200
28/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	459.0000	343.0000	(25.272)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,010.0000	6,137.0000	2.113	0	0	0
28/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	19.0000	29.0000	52.632	0	0	0
28/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,510.0000	2,637.0000	5.060	0	0	0
28/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,260.0000	3,387.0000	3.896	0	0	0
28/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,260.0000	3,387.0000	3.896	0	0	0
28/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,112.0000	1,238.0000	11.331	0	0	0
28/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,510.0000	7,637.0000	1.691	0	0	0
28/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,810.0000	1,937.0000	7.017	0	0	0
28/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	349.0000	457.0000	30.946	0	0	110
28/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	26.0000	13.0000	(50.000)	0	0	2,054
28/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,260.0000	2,387.0000	5.619	0	0	0
28/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	149.0000	85.0000	(42.953)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	101.0000	57.0000	(43.564)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	48.0000	74.0000	54.167	0	0	0
28/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	267.0000	367.0000	37.453	0	0	0
28/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	213.0000	125.0000	(41.315)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,460.0000	2,587.0000	5.163	0	0	0
28/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,990.0000	2,863.0000	(4.247)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	718.0000	841.0000	17.131	0	0	0
28/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	414.0000	301.0000	(27.295)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,660.0000	1,787.0000	7.651	0	0	0
28/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,510.0000	4,637.0000	2.816	0	0	0
28/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,690.0000	4,563.0000	(2.708)	0	0	0
28/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,740.0000	4,613.0000	(2.679)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,910.0000	2,037.0000	6.649	0	0	0
28/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,910.0000	2,037.0000	6.649	0	0	0
28/08/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,460.0000	3,587.0000	3.671	0	0	0
28/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	991.0000	865.0000	(12.714)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	121.0000	70.0000	(42.149)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,810.0000	1,937.0000	7.017	0	0	0
28/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,160.0000	3,287.0000	4.019	0	0	0
28/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,240.0000	3,113.0000	(3.920)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	131.0000	207.0000	58.015	0	0	25
28/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	527.0000	646.0000	22.581	0	0	0
28/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,211.0000	1,338.0000	10.487	0	0	0
28/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,490.0000	1,363.0000	(8.523)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,910.0000	4,037.0000	3.248	0	0	0
28/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	39.0000	20.0000	(48.718)	0	0	110
28/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,160.0000	2,287.0000	5.880	0	0	0
28/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,740.0000	1,613.0000	(7.299)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	963.0000	1,088.0000	12.980	0	0	0
28/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	481.0000	598.0000	24.324	0	0	0
28/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	288.0000	187.0000	(35.069)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
28/08/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,710.0000	3,837.0000	3.423	0	0	0
28/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	21.0000	11.0000	(47.619)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,261.0000	1,387.0000	9.992	0	0	0
28/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	744.0000	619.0000	(16.801)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	24.0000	38.0000	58.333	0	0	0

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28/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	574.0000	694.0000	20.906	0	0	0
28/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,560.0000	1,687.0000	8.141	0	0	0
28/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,810.0000	3,937.0000	3.333	0	0	0
28/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,060.0000	3,187.0000	4.150	0	0	0
28/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,060.0000	2,187.0000	6.165	0	0	0
28/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,760.0000	5,887.0000	2.205	0	0	0
28/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,810.0000	4,937.0000	2.640	0	0	0
28/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	73.0000	112.0000	53.425	0	0	0
28/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,060.0000	2,187.0000	6.165	0	0	0
28/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	505.0000	386.0000	(23.564)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,910.0000	5,037.0000	2.587	0	0	0
28/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	109.0000	172.0000	57.798	0	0	0
28/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,960.0000	2,087.0000	6.480	0	0	0
28/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,710.0000	1,837.0000	7.427	0	0	0
28/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,190.0000	3,063.0000	(3.981)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	15.0000	23.0000	53.333	0	0	0
28/08/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	793.0000	668.0000	(15.763)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	392.0000	503.0000	28.316	0	0	0
28/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,960.0000	3,087.0000	4.291	0	0	0
28/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

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28/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,960.0000	2,087.0000	6.480	0	0	0
28/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,091.0000	964.0000	(11.641)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	70.0000	38.0000	(45.714)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,760.0000	1,887.0000	7.216	0	0	0
28/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	180.0000	103.0000	(42.778)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	180.0000	103.0000	(42.778)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,260.0000	2,387.0000	5.619	0	0	0
28/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,210.0000	3,337.0000	3.956	0	0	0
28/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,510.0000	1,637.0000	8.411	0	0	0
28/08/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	599.0000	477.0000	(20.367)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	90.0000	140.0000	55.556	0	0	0
28/08/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	32.0000	16.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	914.0000	1,039.0000	13.676	0	0	0
28/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,411.0000	1,537.0000	8.930	0	0	0
28/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,960.0000	3,087.0000	4.291	0	0	0
28/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,760.0000	2,887.0000	4.601	0	0	0
28/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	249.0000	154.0000	(38.153)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,710.0000	4,837.0000	2.696	0	0	0
28/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
28/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	84.0000	46.0000	(45.238)	0	0	2,000
28/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	307.0000	412.0000	34.202	0	0	25
28/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	100
28/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,690.0000	1,563.0000	(7.515)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,240.0000	1,113.0000	(10.242)	0	0	0
28/08/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	194.0000	283.0000	45.876	0	0	0
28/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	229.0000	325.0000	41.921	0	0	0

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28/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	766.0000	890.0000	16.188	0	0	0
28/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,810.0000	2,937.0000	4.520	0	0	0
28/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,910.0000	3,037.0000	4.364	0	0	0
28/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,260.0000	7,387.0000	1.749	0	0	0
28/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	47.0000	25.0000	(46.809)	0	0	25
28/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	17.0000	9.0000	(47.059)	0	0	25
28/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,610.0000	1,737.0000	7.888	0	0	0
28/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,310.0000	3,437.0000	3.837	0	0	0
28/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	59.0000	91.0000	54.237	0	0	0
28/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	90.0000	140.0000	55.556	0	0	0
28/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,510.0000	1,637.0000	8.411	0	0	0
28/08/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,110.0000	5,237.0000	2.485	0	0	0
28/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,810.0000	5,937.0000	2.186	0	0	0
28/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,510.0000	2,637.0000	5.060	0	0	0
28/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,211.0000	1,338.0000	10.487	0	0	0
28/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,490.0000	4,363.0000	(2.829)	0	0	0
28/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
28/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,310.0000	7,437.0000	1.737	0	0	0
28/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,460.0000	1,587.0000	8.699	0	0	0
28/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,460.0000	1,587.0000	8.699	0	0	0
28/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,660.0000	1,787.0000	7.651	0	0	0
28/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
28/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,160.0000	3,287.0000	4.019	0	0	0
28/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,310.0000	4,437.0000	2.947	0	0	0
28/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	161.0000	244.0000	51.553	0	0	140
28/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,190.0000	1,064.0000	(10.588)	0	0	0
28/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,760.0000	1,887.0000	7.216	0	0	0
28/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,860.0000	2,987.0000	4.441	0	0	0
28/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,660.0000	2,787.0000	4.774	0	0	0
28/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,210.0000	2,337.0000	5.747	0	0	0
28/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,560.0000	1,687.0000	8.141	0	0	0
28/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	815.0000	939.0000	15.215	0	0	0
28/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,010.0000	2,137.0000	6.318	0	0	0
28/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,760.0000	3,887.0000	3.378	0	0	0
28/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,410.0000	2,537.0000	5.270	0	0	0
28/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	695.0000	571.0000	(17.842)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,360.0000	4,487.0000	2.913	0	0	0
28/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,161.0000	1,288.0000	10.939	0	0	0
28/08/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,560.0000	3,687.0000	3.567	0	0	0
28/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	864.0000	989.0000	14.468	0	0	0
28/08/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	15,157
28/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,710.0000	2,837.0000	4.686	0	0	0
28/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,010.0000	3,137.0000	4.219	0	0	0
28/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,460.0000	4,587.0000	2.848	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	941.0000	815.0000	(13.390)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,210.0000	3,337.0000	3.956	0	0	0
28/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,290.0000	1,163.0000	(9.845)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,890.0000	2,763.0000	(4.394)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	669.0000	792.0000	18.386	0	0	0
28/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,010.0000	2,137.0000	6.318	0	0	0
28/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,311.0000	1,437.0000	9.611	0	0	0
28/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	551.0000	431.0000	(21.779)	0	0	0
28/08/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,960.0000	6,087.0000	2.131	0	0	0
28/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,062.0000	1,188.0000	11.864	0	0	0
28/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,710.0000	1,837.0000	7.427	0	0	0
28/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,560.0000	4,687.0000	2.785	0	0	0
28/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,160.0000	2,287.0000	5.880	0	0	0
28/08/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	11.0000	18.0000	63.636	0	0	0
28/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,860.0000	4,987.0000	2.613	0	0	0
28/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,760.0000	4,887.0000	2.668	0	0	0
28/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,640.0000	1,513.0000	(7.744)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,460.0000	2,587.0000	5.163	0	0	0
28/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,060.0000	6,187.0000	2.096	0	0	0
28/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,161.0000	1,288.0000	10.939	0	0	0
28/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,860.0000	1,987.0000	6.828	0	0	0
28/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,940.0000	1,813.0000	(6.546)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	892.0000	766.0000	(14.126)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,560.0000	2,687.0000	4.961	0	0	0
28/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,760.0000	2,887.0000	4.601	0	0	0
28/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,360.0000	3,487.0000	3.780	0	0	0
28/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,910.0000	3,037.0000	4.364	0	0	0
28/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,940.0000	2,813.0000	(4.320)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,390.0000	1,263.0000	(9.137)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	140
28/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,012.0000	1,138.0000	12.451	0	0	0
28/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,610.0000	3,737.0000	3.518	0	0	0
28/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	574.0000	694.0000	20.906	0	0	0
28/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	200
28/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,460.0000	6,587.0000	1.966	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,360.0000	6,487.0000	1.997	0	0	0
28/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,610.0000	4,737.0000	2.755	0	0	0
28/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,710.0000	2,837.0000	4.686	0	0	0
28/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,210.0000	2,337.0000	5.747	0	0	0
28/08/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,540.0000	3,413.0000	(3.588)	0	0	0
28/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,010.0000	4,137.0000	3.167	0	0	0
28/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/08/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,960.0000	4,087.0000	3.207	0	0	0
28/08/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,140.0000	1,014.0000	(11.053)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,040.0000	1,913.0000	(6.225)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,890.0000	3,763.0000	(3.265)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,540.0000	2,413.0000	(5.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,640.0000	2,513.0000	(4.811)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	941.0000	815.0000	(13.390)	0	0	0
28/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,940.0000	3,813.0000	(3.223)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,990.0000	1,863.0000	(6.382)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	647.0000	524.0000	(19.011)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,590.0000	3,463.0000	(3.538)	0	0	0
28/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,990.0000	3,863.0000	(3.183)	0	0	0
28/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,310.0000	2,437.0000	5.498	0	0	0
28/08/2009	\$ / R 2009/09/14	11.30	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
28/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,041.0000	914.0000	(12.200)	0	0	0
28/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,860.0000	3,987.0000	3.290	0	0	0
28/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	963.0000	1,088.0000	12.980	0	0	0
28/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	7.0000	11.0000	57.143	0	0	2,000
28/08/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,410.0000	3,537.0000	3.724	0	0	0
28/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,010.0000	3,137.0000	4.219	0	0	0
28/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,960.0000	5,087.0000	2.560	0	0	0
28/08/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,310.0000	6,437.0000	2.013	0	0	0
28/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,860.0000	5,987.0000	2.167	0	0	0
28/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	30
28/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
28/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	5,910.0000	6,037.0000	2.149	0	0	0
28/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,040.0000	2,913.0000	(4.178)	0	0	0
28/08/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	622.0000	743.0000	19.453	0	0	0
28/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,690.0000	3,563.0000	(3.442)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,540.0000	1,413.0000	(8.247)	0	0	0
28/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,510.0000	3,637.0000	3.618	0	0	0
28/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,660.0000	4,787.0000	2.725	0	0	0
28/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,260.0000	6,387.0000	2.029	0	0	0
28/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,091.0000	964.0000	(11.641)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	842.0000	717.0000	(14.846)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,740.0000	3,613.0000	(3.396)	0	0	0
28/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,040.0000	3,913.0000	(3.144)	0	0	0
28/08/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	815.0000	939.0000	15.215	0	0	0
28/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,740.0000	2,613.0000	(4.635)	0	0	0
28/08/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	2,140.0000	2,013.0000	(5.935)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,840.0000	1,713.0000	(6.902)	0	0	0
28/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,510.0000	6,637.0000	1.951	0	0	0
28/08/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	3,840.0000	3,713.0000	(3.307)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.75	Call	Currency Future	3,140.0000	3,013.0000	(4.045)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	2,840.0000	2,713.0000	(4.472)	0	0	0
28/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,590.0000	2,463.0000	(4.903)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,490.0000	3,363.0000	(3.639)	0	0	0
28/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,890.0000	1,763.0000	(6.720)	0	0	0
28/08/2009	\$ / R 2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,790.0000	1,663.0000	(7.095)	0	0	0
28/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,090.0000	1,963.0000	(6.077)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,490.0000	2,363.0000	(5.100)	0	0	0
28/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,110.0000	2,237.0000	6.019	0	0	0
28/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,410.0000	6,537.0000	1.981	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,210.0000	6,337.0000	2.045	0	0	0
28/08/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,160.0000	6,287.0000	2.062	0	0	0
28/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,660.0000	2,787.0000	4.774	0	0	0
28/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,010.0000	5,137.0000	2.535	0	0	0
28/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,440.0000	1,313.0000	(8.819)	0	0	0
28/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,690.0000	2,563.0000	(4.721)	0	0	0
28/08/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,110.0000	6,237.0000	2.079	0	0	0
28/08/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,410.0000	2,537.0000	5.270	0	0	0
28/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,790.0000	2,663.0000	(4.552)	0	0	0
28/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,090.0000	3,963.0000	(3.105)	0	0	0
28/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,310.0000	2,437.0000	5.498	0	0	0
28/08/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,790.0000	3,663.0000	(3.351)	0	0	0
28/08/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	3,110.0000	3,237.0000	4.084	0	0	0
28/08/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,090.0000	2,963.0000	(4.110)	0	0	0
28/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,590.0000	1,463.0000	(7.987)	0	0	0
28/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,140.0000	4,013.0000	(3.068)	0	0	0
28/08/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,640.0000	3,513.0000	(3.489)	0	0	0
28/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,361.0000	1,487.0000	9.258	0	0	0
28/08/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,410.0000	4,537.0000	2.880	0	0	0
28/08/2009	\$ / R	2009/12/14			Currency Future	8.0224	7.8940	(1.601)	7.9700	7.9100	97,912
28/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	260

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	294.0000	244.0000	(17.007)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	86.0000	71.0000	(17.442)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,472.0000	4,344.0000	(2.862)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,023.0000	2,895.0000	(4.234)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	597.0000	688.0000	15.243	0	0	0
28/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,005.0000	1,111.0000	10.547	0	0	0
28/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,788.0000	3,914.0000	3.326	0	0	0
28/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	794.0000	893.0000	12.469	0	0	0
28/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	455.0000	378.0000	(16.923)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	220.0000	182.0000	(17.273)	0	0	247
28/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	455.0000	535.0000	17.582	0	0	0
28/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,881.0000	2,001.0000	6.380	0	0	0
28/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	919.0000	1,023.0000	11.317	0	0	0
28/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	166.0000	137.0000	(17.470)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,730.0000	1,603.0000	(7.341)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	277.0000	229.0000	(17.329)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,632.0000	4,759.0000	2.742	0	0	0
28/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	100.0000	128.0000	28.000	0	0	0
28/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,605.0000	2,728.0000	4.722	0	0	0
28/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,579.0000	5,707.0000	2.294	0	0	0
28/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,030.0000	5,158.0000	2.545	0	0	0
28/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
28/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,272.0000	1,384.0000	8.805	0	0	0
28/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	176.0000	145.0000	(17.614)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	233.0000	284.0000	21.888	0	0	0
28/08/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	127.0000	105.0000	(17.323)	0	0	13,513
28/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	9,530
28/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,482.0000	4,609.0000	2.834	0	0	0
28/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,244.0000	1,120.0000	(9.968)	0	0	0
28/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,722.0000	4,594.0000	(2.711)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	455.0000	535.0000	17.582	0	0	0
28/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	9,676
28/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	713.0000	809.0000	13.464	0	0	0
28/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,227.0000	1,338.0000	9.046	0	0	0
28/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,508.0000	2,630.0000	4.864	0	0	0
28/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,678.0000	5,807.0000	2.272	0	0	0
28/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	68.0000	89.0000	30.882	0	0	0
28/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	674.0000	768.0000	13.947	0	0	0
28/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	186.0000	153.0000	(17.742)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	86.0000	71.0000	(17.442)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,556.0000	2,679.0000	4.812	0	0	0
28/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	141.0000	117.0000	(17.021)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	841.0000	733.0000	(12.842)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	94.0000	78.0000	(17.021)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,048.0000	1,156.0000	10.305	0	0	0
28/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	261.0000	216.0000	(17.241)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	389.0000	465.0000	19.537	0	0	0
28/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,121.0000	2,242.0000	5.705	0	0	0
28/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,169.0000	2,290.0000	5.579	0	0	0
28/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,128.0000	7,256.0000	1.796	0	0	0
28/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	277.0000	229.0000	(17.329)	0	0	87
28/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	330.0000	275.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	196.0000	162.0000	(17.347)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,080.0000	5,207.0000	2.500	0	0	0
28/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	311.0000	259.0000	(16.720)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	358.0000	431.0000	20.391	0	0	0
28/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	127.0000	105.0000	(17.323)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,363.0000	1,477.0000	8.364	0	0	0
28/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,046.0000	3,171.0000	4.104	0	0	0
28/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,217.0000	2,338.0000	5.458	0	0	0
28/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,582.0000	4,709.0000	2.772	0	0	0
28/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,878.0000	6,006.0000	2.178	0	0	0
28/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	186.0000	153.0000	(17.742)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,329.0000	5,457.0000	2.402	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	515.0000	431.0000	(16.311)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,392.0000	3,517.0000	3.685	0	0	0
28/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,278.0000	7,406.0000	1.759	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	193.0000	237.0000	22.798	0	0	0
28/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	375.0000	310.0000	(17.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	753.0000	851.0000	13.015	0	0	0
28/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,640.0000	3,765.0000	3.434	0	0	0
28/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,540.0000	3,666.0000	3.559	0	0	0
28/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	489.0000	572.0000	16.973	0	0	0
28/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	233.0000	192.0000	(17.597)	0	0	50
28/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,456.0000	1,571.0000	7.898	0	0	0
28/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,086.0000	4,212.0000	3.084	0	0	0
28/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,223.0000	3,094.0000	(4.002)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,055.0000	938.0000	(11.090)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	328.0000	398.0000	21.341	0	0	0
28/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,503.0000	1,618.0000	7.651	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,738.0000	1,857.0000	6.847	0	0	0
28/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,293.0000	3,418.0000	3.796	0	0	0
28/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,578.0000	6,706.0000	1.946	0	0	0
28/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	350.0000	292.0000	(16.571)	0	0	747
28/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	302.0000	366.0000	21.192	0	0	0
28/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	713.0000	809.0000	13.464	0	0	0
28/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,005.0000	1,111.0000	10.547	0	0	0
28/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,182.0000	1,292.0000	9.306	0	0	0
28/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,265.0000	2,387.0000	5.386	0	0	0
28/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	33.0000	44.0000	33.333	0	0	0
28/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,980.0000	5,108.0000	2.570	0	0	0
28/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	635.0000	727.0000	14.488	0	0	0
28/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	723.0000	622.0000	(13.970)	0	0	13,513
28/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,026.0000	2,145.0000	5.874	0	0	0
28/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,831.0000	4,958.0000	2.629	0	0	0
28/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	208.0000	171.0000	(17.788)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	176.0000	145.0000	(17.614)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	99.0000	82.0000	(17.172)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,333.0000	4,460.0000	2.931	0	0	0
28/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	78.0000	65.0000	(16.667)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,102.0000	982.0000	(10.889)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	560.0000	648.0000	15.714	0	0	0
28/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,929.0000	2,049.0000	6.221	0	0	0
28/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	524.0000	610.0000	16.412	0	0	0
28/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	66.0000	55.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
28/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,026.0000	1,899.0000	(6.269)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,328.0000	7,456.0000	1.747	0	0	0
28/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	919.0000	1,023.0000	11.317	0	0	0
28/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	247.0000	204.0000	(17.409)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	794.0000	893.0000	12.469	0	0	0
28/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,801.0000	2,925.0000	4.427	0	0	0
28/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	421.0000	500.0000	18.765	0	0	0
28/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,279.0000	5,407.0000	2.425	0	0	0
28/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,778.0000	5,907.0000	2.233	0	0	0
28/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	212.0000	260.0000	22.642	0	0	0
28/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	11,185
28/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,169.0000	2,290.0000	5.579	0	0	0
28/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,217.0000	2,338.0000	5.458	0	0	0
28/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	485.0000	404.0000	(16.701)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,173.0000	3,044.0000	(4.066)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	278.0000	335.0000	20.504	0	0	0
28/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,363.0000	1,477.0000	8.364	0	0	0
28/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,643.0000	1,761.0000	7.182	0	0	0
28/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
28/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	400.0000	329.0000	(17.750)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,977.0000	2,097.0000	6.070	0	0	0
28/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,175.0000	2,047.0000	(5.885)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	302.0000	366.0000	21.192	0	0	0
28/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,556.0000	2,679.0000	4.812	0	0	0
28/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	166.0000	137.0000	(17.470)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,689.0000	3,815.0000	3.416	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,629.0000	5,757.0000	2.274	0	0	0
28/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,028.0000	6,156.0000	2.123	0	0	0
28/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,225.0000	2,097.0000	(5.753)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	375.0000	310.0000	(17.333)	0	0	200
28/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	1,184
28/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
28/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,284.0000	4,411.0000	2.965	0	0	0
28/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,997.0000	3,122.0000	4.171	0	0	0
28/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,880.0000	5,008.0000	2.623	0	0	0
28/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	141.0000	117.0000	(17.021)	0	0	75
28/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	753.0000	851.0000	13.015	0	0	0
28/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,529.0000	5,657.0000	2.315	0	0	0
28/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	157.0000	196.0000	24.841	0	0	0
28/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	515.0000	431.0000	(16.311)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,149.0000	1,026.0000	(10.705)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	358.0000	431.0000	20.391	0	0	0
28/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	255.0000	309.0000	21.176	0	0	0
28/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	580.0000	490.0000	(15.517)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	193.0000	237.0000	22.798	0	0	0
28/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,102.0000	982.0000	(10.889)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,528.0000	7,656.0000	1.700	0	0	0
28/08/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,728.0000	6,856.0000	1.902	0	0	0
28/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,703.0000	2,826.0000	4.550	0	0	0
28/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	193.0000	237.0000	22.798	0	0	0
28/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	515.0000	431.0000	(16.311)	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
28/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,273.0000	3,144.0000	(3.941)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,459.0000	2,581.0000	4.961	0	0	0
28/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,838.0000	3,964.0000	3.283	0	0	0
28/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,978.0000	6,106.0000	2.141	0	0	0
28/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
28/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,197.0000	1,073.0000	(10.359)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,485.0000	1,359.0000	(8.485)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	835.0000	936.0000	12.096	0	0	0
28/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,930.0000	5,058.0000	2.596	0	0	0
28/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
28/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,275.0000	2,147.0000	(5.626)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	761.0000	658.0000	(13.535)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,779.0000	1,652.0000	(7.139)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,333.0000	4,460.0000	2.931	0	0	0
28/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,632.0000	4,759.0000	2.742	0	0	0
28/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	877.0000	979.0000	11.631	0	0	0
28/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,503.0000	1,618.0000	7.651	0	0	0
28/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,788.0000	3,914.0000	3.326	0	0	0
28/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,433.0000	4,560.0000	2.865	0	0	0
28/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	60.0000	78.0000	30.000	0	0	0
28/08/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	89.0000	114.0000	28.090	0	0	0
28/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,773.0000	2,645.0000	(4.616)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	149.0000	123.0000	(17.450)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,318.0000	1,431.0000	8.574	0	0	0
28/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,838.0000	3,964.0000	3.283	0	0	0
28/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	882.0000	772.0000	(12.472)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,973.0000	2,845.0000	(4.305)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	330.0000	275.0000	(16.667)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,640.0000	3,765.0000	3.434	0	0	0
28/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	547.0000	460.0000	(15.905)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	78.0000	101.0000	29.487	0	0	0
28/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	427.0000	353.0000	(17.330)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,073.0000	2,193.0000	5.789	0	0	0
28/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	174.0000	216.0000	24.138	0	0	0
28/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	800.0000	695.0000	(13.125)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,674.0000	2,545.0000	(4.824)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	134.0000	111.0000	(17.164)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,228.0000	7,356.0000	1.771	0	0	0
28/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,362.0000	2,484.0000	5.165	0	0	0
28/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,244.0000	3,369.0000	3.853	0	0	0
28/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,681.0000	1,554.0000	(7.555)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	560.0000	648.0000	15.714	0	0	0
28/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,046.0000	3,171.0000	4.104	0	0	0
28/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,429.0000	5,557.0000	2.358	0	0	0
28/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,801.0000	2,925.0000	4.427	0	0	0
28/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	104.0000	86.0000	(17.308)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	962.0000	1,067.0000	10.915	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
28/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
28/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,928.0000	6,056.0000	2.159	0	0	0
28/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	485.0000	404.0000	(16.701)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,292.0000	1,167.0000	(9.675)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	233.0000	192.0000	(17.597)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,596.0000	1,713.0000	7.331	0	0	0
28/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,314.0000	2,435.0000	5.229	0	0	0
28/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,185.0000	4,311.0000	3.011	0	0	0
28/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,828.0000	6,956.0000	1.875	0	0	0
28/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,329.0000	5,457.0000	2.402	0	0	0
28/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,228.0000	8,356.0000	1.556	0	0	0
28/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,128.0000	8,256.0000	1.575	0	0	0
28/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	247.0000	204.0000	(17.409)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,850.0000	2,974.0000	4.351	0	0	0
28/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,128.0000	6,256.0000	2.089	0	0	0
28/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	524.0000	610.0000	16.412	0	0	0
28/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,479.0000	5,607.0000	2.336	0	0	0
28/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,011.0000	895.0000	(11.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,574.0000	2,445.0000	(5.012)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,778.0000	6,906.0000	1.888	0	0	0
28/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,872.0000	3,744.0000	(3.306)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,772.0000	3,644.0000	(3.393)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	835.0000	936.0000	12.096	0	0	0
28/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,410.0000	2,533.0000	5.104	0	0	0
28/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,739.0000	3,865.0000	3.370	0	0	0
28/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,786.0000	1,905.0000	6.663	0	0	0
28/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,532.0000	4,659.0000	2.802	0	0	0
28/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,048.0000	1,156.0000	10.305	0	0	0
28/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	208.0000	171.0000	(17.788)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,781.0000	4,908.0000	2.656	0	0	0
28/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,888.0000	4,014.0000	3.241	0	0	0
28/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,573.0000	3,444.0000	(3.610)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
28/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	635.0000	727.0000	14.488	0	0	0
28/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	115.0000	95.0000	(17.391)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,881.0000	2,001.0000	6.380	0	0	0
28/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,752.0000	2,875.0000	4.469	0	0	0
28/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,379.0000	5,507.0000	2.380	0	0	0
28/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,178.0000	8,306.0000	1.565	0	0	0
28/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,878.0000	1,750.0000	(6.816)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,977.0000	2,097.0000	6.070	0	0	0
28/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	94.0000	78.0000	(17.021)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	212.0000	260.0000	22.642	0	0	0
28/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,977.0000	1,849.0000	(6.474)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0

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28/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,123.0000	2,994.0000	(4.131)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,428.0000	6,556.0000	1.991	0	0	0
28/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	924.0000	812.0000	(12.121)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,092.0000	1,201.0000	9.982	0	0	0
28/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,899.0000	3,023.0000	4.277	0	0	0
28/08/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,728.0000	5,857.0000	2.252	0	0	0
28/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	52.0000	68.0000	30.769	0	0	0
28/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
28/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	649.0000	554.0000	(14.638)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,272.0000	1,384.0000	8.805	0	0	0
28/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,972.0000	3,844.0000	(3.223)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,583.0000	1,456.0000	(8.023)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,126.0000	1,998.0000	(6.021)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,441.0000	3,567.0000	3.662	0	0	0
28/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	962.0000	1,067.0000	10.915	0	0	0
28/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,834.0000	1,953.0000	6.489	0	0	0
28/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	113.0000	143.0000	26.549	0	0	0
28/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	3,000
28/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,410.0000	1,524.0000	8.085	0	0	0
28/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,086.0000	4,212.0000	3.084	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
28/08/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/08/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	685.0000	587.0000	(14.307)	0	0	0
28/08/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,228.0000	6,356.0000	2.055	0	0	0
28/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,028.0000	8,156.0000	1.594	0	0	0
28/08/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,388.0000	1,263.0000	(9.006)	0	0	0
28/08/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,549.0000	1,666.0000	7.553	0	0	0
28/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,654.0000	2,777.0000	4.635	0	0	0
28/08/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,080.0000	5,207.0000	2.500	0	0	0
28/08/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,342.0000	3,468.0000	3.770	0	0	0
28/08/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,528.0000	6,656.0000	1.961	0	0	0
28/08/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,378.0000	7,506.0000	1.735	0	0	0
28/08/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,928.0000	8,056.0000	1.615	0	0	0
28/08/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,182.0000	1,292.0000	9.306	0	0	0
28/08/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	4,022.0000	3,894.0000	(3.182)	0	0	0
28/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,374.0000	2,246.0000	(5.392)	0	0	0
28/08/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,681.0000	4,809.0000	2.734	0	0	0
28/08/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
28/08/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,178.0000	6,306.0000	2.072	0	0	0
28/08/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,948.0000	3,072.0000	4.206	0	0	0
28/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,076.0000	1,948.0000	(6.166)	0	0	0
28/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	60.0000	78.0000	30.000	0	0	0
28/08/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,036.0000	4,162.0000	3.122	0	0	0
28/08/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
28/08/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,540.0000	3,666.0000	3.559	0	0	0
28/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,823.0000	2,695.0000	(4.534)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,229.0000	5,357.0000	2.448	0	0	0
28/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	45.0000	59.0000	31.111	0	0	0
28/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,278.0000	8,406.0000	1.546	0	0	0
28/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,723.0000	2,595.0000	(4.701)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,096.0000	3,220.0000	4.005	0	0	0
28/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,078.0000	6,206.0000	2.106	0	0	0
28/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,622.0000	3,494.0000	(3.534)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,722.0000	3,594.0000	(3.439)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,534.0000	1,408.0000	(8.214)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	882.0000	772.0000	(12.472)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,373.0000	3,244.0000	(3.824)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,829.0000	1,701.0000	(6.998)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,672.0000	3,544.0000	(3.486)	0	0	0
28/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	134.0000	111.0000	(17.164)	0	0	0
28/08/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,328.0000	8,456.0000	1.537	0	0	0
28/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,873.0000	2,745.0000	(4.455)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,145.0000	3,270.0000	3.975	0	0	0
28/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,822.0000	3,694.0000	(3.349)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,078.0000	7,206.0000	1.808	0	0	0
28/08/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,121.0000	2,242.0000	5.705	0	0	0
28/08/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,423.0000	3,294.0000	(3.769)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,328.0000	6,456.0000	2.023	0	0	0
28/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,135.0000	4,262.0000	3.071	0	0	0
28/08/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	104.0000	86.0000	(17.308)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,424.0000	2,296.0000	(5.281)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,831.0000	4,958.0000	2.629	0	0	0
28/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,878.0000	8,006.0000	1.625	0	0	0
28/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,937.0000	4,063.0000	3.200	0	0	0
28/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,524.0000	2,396.0000	(5.071)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,437.0000	1,311.0000	(8.768)	0	0	0
28/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,478.0000	8,606.0000	1.510	0	0	0
28/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
28/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,523.0000	3,394.0000	(3.662)	0	0	0
28/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,927.0000	1,800.0000	(6.591)	0	0	0
28/08/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,122.0000	3,994.0000	(3.105)	0	0	0
28/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,922.0000	3,794.0000	(3.264)	0	0	0
28/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,278.0000	6,406.0000	2.039	0	0	0
28/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,293.0000	3,418.0000	3.796	0	0	0
28/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,478.0000	6,606.0000	1.976	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,923.0000	2,795.0000	(4.379)	0	0	0
28/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,978.0000	8,106.0000	1.604	0	0	0
28/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	127.0000	160.0000	25.984	0	0	0
28/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,078.0000	8,206.0000	1.585	0	0	0
28/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,234.0000	4,361.0000	3.000	0	0	0
28/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,928.0000	7,056.0000	1.848	0	0	0
28/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	967.0000	853.0000	(11.789)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,194.0000	3,319.0000	3.914	0	0	0
28/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,383.0000	4,510.0000	2.898	0	0	0
28/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,828.0000	7,956.0000	1.635	0	0	0
28/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,987.0000	4,113.0000	3.160	0	0	0
28/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,828.0000	5,956.0000	2.196	0	0	0
28/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,179.0000	5,307.0000	2.472	0	0	0
28/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
28/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,172.0000	4,044.0000	(3.068)	0	0	0
28/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,378.0000	8,506.0000	1.528	0	0	0
28/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,781.0000	4,908.0000	2.656	0	0	0
28/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	141.0000	177.0000	25.532	0	0	0
28/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,428.0000	8,556.0000	1.519	0	0	0
28/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	614.0000	521.0000	(15.147)	0	0	0
28/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	10,100
28/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,284.0000	4,411.0000	2.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,072.0000	3,944.0000	(3.143)	0	0	0
28/08/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,378.0000	6,506.0000	2.007	0	0	0
28/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,888.0000	4,014.0000	3.241	0	0	0
28/08/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,073.0000	2,945.0000	(4.165)	0	0	0
28/08/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,491.0000	3,616.0000	3.581	0	0	0
28/08/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,590.0000	3,716.0000	3.510	0	0	0
28/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/08/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,624.0000	2,495.0000	(4.916)	0	0	0
28/08/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	38.0000	51.0000	34.211	0	0	0
28/08/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,632.0000	1,505.0000	(7.782)	0	0	0
28/08/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,878.0000	7,006.0000	1.861	0	0	0
28/08/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	\$ / R	2010/03/15			Currency Future	8.1504	8.0216	(1.580)	8.0800	8.0500	3,170
28/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	242.0000	287.0000	18.595	0	0	0
28/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	302.0000	266.0000	(11.921)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	235.0000	207.0000	(11.915)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,497.0000	2,614.0000	4.686	0	0	0
28/08/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	106.0000	94.0000	(11.321)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
28/08/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,303.0000	3,174.0000	(3.906)	0	0	0
28/08/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	611.0000	691.0000	13.093	0	0	0
28/08/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,398.0000	1,504.0000	7.582	0	0	0
28/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,751.0000	3,874.0000	3.279	0	0	0
28/08/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,215.0000	3,337.0000	3.795	0	0	0
28/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	199.0000	175.0000	(12.060)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,584.0000	4,709.0000	2.727	0	0	0
28/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,143.0000	4,266.0000	2.969	0	0	0
28/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,269.0000	1,372.0000	8.117	0	0	0
28/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	411.0000	362.0000	(11.922)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	788.0000	877.0000	11.294	0	0	0
28/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,664.0000	1,774.0000	6.611	0	0	0
28/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,619.0000	1,728.0000	6.733	0	0	0
28/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	483.0000	426.0000	(11.801)	0	0	279
28/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	513.0000	587.0000	14.425	0	0	0
28/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,351.0000	3,473.0000	3.641	0	0	0
28/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,126.0000	5,252.0000	2.458	0	0	0
28/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,898.0000	4,021.0000	3.155	0	0	0
28/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	482.0000	554.0000	14.938	0	0	0
28/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,849.0000	3,972.0000	3.196	0	0	0
28/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
28/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,500.0000	4,372.0000	(2.844)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	464.0000	409.0000	(11.853)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	326.0000	287.0000	(11.963)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,926.0000	3,046.0000	4.101	0	0	0
28/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,592.0000	2,710.0000	4.552	0	0	0
28/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,398.0000	1,504.0000	7.582	0	0	0
28/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,004.0000	2,875.0000	(4.294)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,664.0000	1,774.0000	6.611	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,263.0000	2,378.0000	5.082	0	0	0
28/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,687.0000	2,805.0000	4.392	0	0	0
28/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,782.0000	2,901.0000	4.277	0	0	0
28/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,018.0000	6,143.0000	2.077	0	0	0
28/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,264.0000	3,385.0000	3.707	0	0	0
28/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,473.0000	5,598.0000	2.284	0	0	0
28/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	199.0000	175.0000	(12.060)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	235.0000	207.0000	(11.915)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,423.0000	5,549.0000	2.323	0	0	0
28/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,947.0000	4,070.0000	3.116	0	0	0
28/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	806.0000	717.0000	(11.042)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,227.0000	1,329.0000	8.313	0	0	0
28/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	826.0000	916.0000	10.896	0	0	0
28/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	192.0000	170.0000	(11.458)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,735.0000	2,853.0000	4.314	0	0	0
28/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,028.0000	5,153.0000	2.486	0	0	0
28/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,388.0000	4,512.0000	2.826	0	0	0
28/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,170.0000	2,284.0000	5.253	0	0	0
28/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,185.0000	1,286.0000	8.523	0	0	0
28/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	715.0000	801.0000	12.028	0	0	0
28/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	314.0000	277.0000	(11.783)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
28/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,254.0000	7,382.0000	1.765	0	0	0
28/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	743.0000	658.0000	(11.440)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	428.0000	377.0000	(11.916)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	864.0000	955.0000	10.532	0	0	0
28/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,442.0000	1,548.0000	7.351	0	0	0
28/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,263.0000	2,378.0000	5.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	188.0000	227.0000	20.745	0	0	0
28/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	129.0000	159.0000	23.256	0	0	0
28/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	578.0000	656.0000	13.495	0	0	0
28/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	138.0000	123.0000	(10.870)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	252.0000	222.0000	(11.905)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	127.0000	112.0000	(11.811)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
28/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	980.0000	881.0000	(10.102)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	380.0000	335.0000	(11.842)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	18,074
28/08/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	551.0000	481.0000	(12.704)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	175.0000	155.0000	(11.429)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,507.0000	3,629.0000	3.479	0	0	0
28/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,102.0000	1,201.0000	8.984	0	0	0
28/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,781.0000	4,906.0000	2.615	0	0	0
28/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,772.0000	1,648.0000	(6.998)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	401.0000	460.0000	14.713	0	0	0
28/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,574.0000	1,683.0000	6.925	0	0	0
28/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,544.0000	2,662.0000	4.638	0	0	0
28/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,709.0000	1,820.0000	6.495	0	0	0
28/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	134.0000	119.0000	(11.194)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	206.0000	246.0000	19.417	0	0	0
28/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	545.0000	621.0000	13.945	0	0	0
28/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	159.0000	141.0000	(11.321)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
28/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,253.0000	3,124.0000	(3.966)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	366.0000	322.0000	(12.022)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	138.0000	123.0000	(10.870)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,572.0000	5,698.0000	2.261	0	0	0
28/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,604.0000	3,727.0000	3.413	0	0	0
28/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	454.0000	522.0000	14.978	0	0	0
28/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	227.0000	200.0000	(11.894)	0	0	18,074
28/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	339.0000	298.0000	(12.094)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,984.0000	2,098.0000	5.746	0	0	0
28/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,750.0000	4,622.0000	(2.695)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,974.0000	3,094.0000	4.035	0	0	0
28/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	445.0000	393.0000	(11.685)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,486.0000	1,593.0000	7.201	0	0	0
28/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,702.0000	3,825.0000	3.323	0	0	0
28/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,170.0000	2,284.0000	5.253	0	0	0
28/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	505.0000	443.0000	(12.277)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	186.0000	165.0000	(11.290)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	396.0000	348.0000	(12.121)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,119.0000	3,239.0000	3.847	0	0	0
28/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,264.0000	3,385.0000	3.707	0	0	0
28/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,770.0000	5,896.0000	2.184	0	0	0
28/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	186.0000	165.0000	(11.290)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	645.0000	727.0000	12.713	0	0	0
28/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	28,101
28/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,938.0000	2,051.0000	5.831	0	0	0
28/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	576.0000	504.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,537.0000	1,416.0000	(7.872)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	60.0000	71.0000	18.333	0	0	0
28/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,167.0000	3,288.0000	3.821	0	0	0
28/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,653.0000	3,776.0000	3.367	0	0	0
28/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,522.0000	5,648.0000	2.282	0	0	0
28/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	376.0000	432.0000	14.894	0	0	0
28/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,077.0000	2,191.0000	5.489	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,310.0000	1,193.0000	(8.931)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,054.0000	2,925.0000	(4.224)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,259.0000	2,131.0000	(5.666)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,846.0000	1,958.0000	6.067	0	0	0
28/08/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
28/08/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
28/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,269.0000	1,372.0000	8.117	0	0	0
28/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,800.0000	1,912.0000	6.222	0	0	0
28/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	680.0000	763.0000	12.206	0	0	0
28/08/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	28,101
28/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	127.0000	112.0000	(11.811)	0	0	0
28/08/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,458.0000	3,580.0000	3.528	0	0	0
28/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
28/08/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/08/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	351.0000	406.0000	15.670	0	0	0
28/08/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,535.0000	4,659.0000	2.734	0	0	0
28/08/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,077.0000	2,191.0000	5.489	0	0	0
28/08/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,241.0000	4,364.0000	2.900	0	0	0
28/08/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	601.0000	527.0000	(12.313)	0	0	0
28/08/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,503.0000	7,631.0000	1.706	0	0	0
28/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	352.0000	310.0000	(11.932)	0	0	0
28/08/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,507.0000	3,629.0000	3.479	0	0	0
28/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,022.0000	3,143.0000	4.004	0	0	0
28/08/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	262.0000	309.0000	17.939	0	0	0
28/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	752.0000	838.0000	11.436	0	0	0
28/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,022.0000	3,143.0000	4.004	0	0	0
28/08/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,275.0000	5,400.0000	2.370	0	0	0
28/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,312.0000	3,434.0000	3.684	0	0	0
28/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	159.0000	141.0000	(11.321)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	427.0000	490.0000	14.754	0	0	0
28/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,192.0000	4,315.0000	2.934	0	0	0
28/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,361.0000	3,483.0000	3.630	0	0	0
28/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,671.0000	5,797.0000	2.222	0	0	0
28/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,830.0000	2,949.0000	4.205	0	0	0
28/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,709.0000	1,820.0000	6.495	0	0	0
28/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,094.0000	4,217.0000	3.004	0	0	0
28/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	271.0000	239.0000	(11.808)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,556.0000	3,678.0000	3.431	0	0	0
28/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,374.0000	5,499.0000	2.326	0	0	0
28/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	528.0000	462.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,677.0000	1,555.0000	(7.275)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,021.0000	1,117.0000	9.403	0	0	0
28/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,938.0000	2,051.0000	5.831	0	0	0
28/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,497.0000	2,614.0000	4.686	0	0	0
28/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,800.0000	1,912.0000	6.222	0	0	0
28/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,801.0000	3,673.0000	(3.368)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	713.0000	630.0000	(11.641)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
28/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	941.0000	1,035.0000	9.989	0	0	0
28/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,179.0000	1,067.0000	(9.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,652.0000	3,523.0000	(3.532)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	291.0000	257.0000	(11.684)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,290.0000	4,413.0000	2.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	839.0000	748.0000	(10.846)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,556.0000	2,428.0000	(5.008)	0	0	0
28/08/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,111.0000	1,984.0000	(6.016)	0	0	0
28/08/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	902.0000	995.0000	10.310	0	0	0
28/08/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,410.0000	3,532.0000	3.578	0	0	0
28/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,544.0000	2,662.0000	4.638	0	0	0
28/08/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,324.0000	5,450.0000	2.367	0	0	0
28/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/08/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/08/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
28/08/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	41.0000	49.0000	19.512	0	0	0
28/08/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	66.0000	78.0000	18.182	0	0	0
28/08/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,103.0000	2,975.0000	(4.125)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
28/08/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
28/08/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
28/08/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/08/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,491.0000	1,371.0000	(8.048)	0	0	0
28/08/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,203.0000	3,074.0000	(4.027)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,619.0000	1,728.0000	6.733	0	0	0
28/08/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,312.0000	1,416.0000	7.927	0	0	0
28/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	205.0000	181.0000	(11.707)	0	0	0
28/08/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,339.0000	4,462.0000	2.835	0	0	0
28/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,241.0000	4,364.0000	2.900	0	0	0
28/08/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	79.0000	96.0000	21.519	0	0	0
28/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	261.0000	230.0000	(11.877)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
28/08/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,312.0000	3,434.0000	3.684	0	0	0
28/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
28/08/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,210.0000	2,082.0000	(5.792)	0	0	0
28/08/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	328.0000	380.0000	15.854	0	0	0
28/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
28/08/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	103.0000	91.0000	(11.650)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,215.0000	3,337.0000	3.795	0	0	0
28/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,355.0000	1,460.0000	7.749	0	0	0
28/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	774.0000	687.0000	(11.240)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,964.0000	1,839.0000	(6.365)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	628.0000	552.0000	(12.102)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,402.0000	3,274.0000	(3.762)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,782.0000	2,901.0000	4.277	0	0	0
28/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,891.0000	2,005.0000	6.029	0	0	0
28/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,702.0000	3,825.0000	3.323	0	0	0
28/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	110.0000	96.0000	(12.727)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,954.0000	2,825.0000	(4.367)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,978.0000	5,103.0000	2.511	0	0	0
28/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,309.0000	2,181.0000	(5.544)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,486.0000	4,610.0000	2.764	0	0	0
28/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,951.0000	8,080.0000	1.622	0	0	0
28/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
28/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,552.0000	3,423.0000	(3.632)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,969.0000	6,094.0000	2.094	0	0	0
28/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	283.0000	332.0000	17.314	0	0	0
28/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,705.0000	2,577.0000	(4.732)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	981.0000	1,076.0000	9.684	0	0	0
28/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	124.0000	109.0000	(12.097)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,403.0000	2,519.0000	4.827	0	0	0
28/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,800.0000	3,923.0000	3.237	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,309.0000	2,425.0000	5.024	0	0	0
28/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,452.0000	3,323.0000	(3.737)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,996.0000	4,119.0000	3.078	0	0	0
28/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,355.0000	1,237.0000	(8.708)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,123.0000	2,237.0000	5.370	0	0	0
28/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,735.0000	2,853.0000	4.314	0	0	0
28/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,530.0000	1,638.0000	7.059	0	0	0
28/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,077.0000	5,202.0000	2.462	0	0	0
28/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,055.0000	953.0000	(9.668)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,062.0000	1,935.0000	(6.159)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	54.0000	65.0000	20.370	0	0	0
28/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	243.0000	215.0000	(11.523)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	100.0000	88.0000	(12.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,070.0000	3,191.0000	3.941	0	0	0
28/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,869.0000	5,995.0000	2.147	0	0	0
28/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	224.0000	266.0000	18.750	0	0	0
28/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,457.0000	2,329.0000	(5.210)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,702.0000	3,573.0000	(3.485)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,830.0000	4,955.0000	2.588	0	0	0
28/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,846.0000	1,958.0000	6.067	0	0	0
28/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	172.0000	208.0000	20.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,225.0000	5,351.0000	2.411	0	0	0
28/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,266.0000	1,150.0000	(9.163)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	873.0000	780.0000	(10.653)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,309.0000	2,425.0000	5.024	0	0	0
28/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,137.0000	1,028.0000	(9.587)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	110.0000	96.0000	(12.727)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,070.0000	3,191.0000	3.941	0	0	0
28/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,356.0000	2,472.0000	4.924	0	0	0
28/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	105.0000	131.0000	24.762	0	0	0
28/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
28/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,724.0000	1,601.0000	(7.135)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	205.0000	181.0000	(11.707)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,030.0000	2,144.0000	5.616	0	0	0
28/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,437.0000	4,561.0000	2.795	0	0	0
28/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,355.0000	1,460.0000	7.749	0	0	0
28/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,450.0000	2,567.0000	4.776	0	0	0
28/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,880.0000	5,005.0000	2.561	0	0	0
28/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,951.0000	3,822.0000	(3.265)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	86.0000	107.0000	24.419	0	0	0
28/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,051.0000	3,922.0000	(3.184)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,751.0000	3,623.0000	(3.412)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
28/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,123.0000	2,237.0000	5.370	0	0	0
28/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,878.0000	2,998.0000	4.170	0	0	0
28/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	155.0000	137.0000	(11.613)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	92.0000	81.0000	(11.957)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,216.0000	2,331.0000	5.190	0	0	0
28/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	261.0000	230.0000	(11.877)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,755.0000	2,627.0000	(4.646)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	124.0000	109.0000	(12.097)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
28/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,061.0000	1,159.0000	9.237	0	0	0
28/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,030.0000	2,144.0000	5.616	0	0	0
28/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,592.0000	2,710.0000	4.552	0	0	0
28/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,732.0000	4,856.0000	2.620	0	0	0
28/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	143.0000	175.0000	22.378	0	0	0
28/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,754.0000	1,866.0000	6.385	0	0	0
28/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	943.0000	846.0000	(10.286)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,215.0000	6,340.0000	2.011	0	0	0
28/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	157.0000	191.0000	21.656	0	0	0
28/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,507.0000	2,378.0000	(5.146)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,412.0000	6,538.0000	1.965	0	0	0
28/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	907.0000	813.0000	(10.364)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,313.0000	6,439.0000	1.996	0	0	0
28/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,805.0000	2,676.0000	(4.599)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,012.0000	1,887.0000	(6.213)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,301.0000	8,429.0000	1.542	0	0	0
28/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	281.0000	247.0000	(12.100)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
28/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,820.0000	1,696.0000	(6.813)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,868.0000	1,743.0000	(6.692)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	19.0000	24.0000	26.316	0	0	0
28/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,067.0000	6,192.0000	2.060	0	0	0
28/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,445.0000	1,326.0000	(8.235)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,501.0000	8,629.0000	1.506	0	0	0
28/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
28/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,855.0000	2,726.0000	(4.518)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,001.0000	3,872.0000	(3.224)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,510.0000	6,637.0000	1.951	0	0	0
28/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,830.0000	2,949.0000	4.205	0	0	0
28/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,401.0000	8,529.0000	1.524	0	0	0
28/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,051.0000	8,180.0000	1.602	0	0	0
28/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,061.0000	1,159.0000	9.237	0	0	0
28/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	94.0000	119.0000	26.596	0	0	0
28/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,583.0000	1,462.0000	(7.644)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,101.0000	3,972.0000	(3.146)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	684.0000	603.0000	(11.842)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
28/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,095.0000	990.0000	(9.589)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,502.0000	3,373.0000	(3.684)	0	0	0
28/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,176.0000	5,301.0000	2.415	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,165.0000	6,291.0000	2.044	0	0	0
28/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,151.0000	4,022.0000	(3.108)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,045.0000	4,168.0000	3.041	0	0	0
28/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,639.0000	2,757.0000	4.471	0	0	0
28/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,408.0000	2,279.0000	(5.357)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,143.0000	1,243.0000	8.749	0	0	0
28/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,974.0000	3,094.0000	4.035	0	0	0
28/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,185.0000	1,286.0000	8.523	0	0	0
28/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,151.0000	8,279.0000	1.570	0	0	0
28/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,153.0000	3,024.0000	(4.091)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,451.0000	8,579.0000	1.515	0	0	0
28/08/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,919.0000	6,045.0000	2.129	0	0	0
28/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,251.0000	8,379.0000	1.551	0	0	0
28/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,656.0000	2,527.0000	(4.857)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,461.0000	6,587.0000	1.950	0	0	0
28/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,201.0000	8,329.0000	1.561	0	0	0
28/08/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,901.0000	8,030.0000	1.633	0	0	0
28/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,351.0000	8,479.0000	1.533	0	0	0
28/08/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,001.0000	8,130.0000	1.612	0	0	0
28/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,851.0000	3,723.0000	(3.324)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,929.0000	5,054.0000	2.536	0	0	0
28/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,362.0000	6,488.0000	1.981	0	0	0
28/08/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,160.0000	2,032.0000	(5.926)	0	0	0
28/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,264.0000	6,389.0000	1.996	0	0	0
28/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,751.0000	3,874.0000	3.279	0	0	0
28/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
28/08/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,851.0000	7,980.0000	1.643	0	0	0
28/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,820.0000	5,946.0000	2.165	0	0	0
28/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,630.0000	1,508.0000	(7.485)	0	0	0
28/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,486.0000	1,593.0000	7.201	0	0	0
28/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,223.0000	1,107.0000	(9.485)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	72.0000	85.0000	18.056	0	0	0
28/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
28/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,602.0000	3,473.0000	(3.581)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	117.0000	145.0000	23.932	0	0	0
28/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,901.0000	3,772.0000	(3.307)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,101.0000	8,229.0000	1.580	0	0	0
28/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,606.0000	2,478.0000	(4.912)	0	0	0
28/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,017.0000	916.0000	(9.931)	0	0	0
28/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,116.0000	6,241.0000	2.044	0	0	0
28/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,916.0000	1,791.0000	(6.524)	0	0	0
28/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,904.0000	2,776.0000	(4.408)	0	0	0
28/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	15.0000	19.0000	26.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2010/06/14			Currency Future	8.2746	8.1471	(1.541)	0.0000	0.0000	360
28/08/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	241.0000	219.0000	(9.129)	0	0	0
28/08/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,971.0000	4,091.0000	3.022	0	0	0
28/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,317.0000	2,426.0000	4.704	0	0	0
28/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	225.0000	204.0000	(9.333)	0	0	0
28/08/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
28/08/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	175.0000	158.0000	(9.714)	0	0	0
28/08/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	421.0000	380.0000	(9.739)	0	0	0
28/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0
28/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
28/08/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,258.0000	7,382.0000	1.708	0	0	0
28/08/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,380.0000	1,268.0000	(8.116)	0	0	0
28/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,500.0000	2,611.0000	4.440	0	0	0
28/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	647.0000	719.0000	11.128	0	0	0
28/08/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
28/08/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	105.0000	120.0000	14.286	0	0	0
28/08/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	501.0000	560.0000	11.776	0	0	0
28/08/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,270.0000	1,365.0000	7.480	0	0	0
28/08/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	447.0000	403.0000	(9.843)	0	0	0
28/08/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	997.0000	1,083.0000	8.626	0	0	0
28/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,000.0000	2,107.0000	5.350	0	0	0
28/08/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,777.0000	5,900.0000	2.129	0	0	0
28/08/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,295.0000	2,169.0000	(5.490)	0	0	0
28/08/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	123.0000	140.0000	13.821	0	0	0
28/08/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	746.0000	823.0000	10.322	0	0	0
28/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,435.0000	1,533.0000	6.829	0	0	0
28/08/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	345.0000	312.0000	(9.565)	0	0	21,795
28/08/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	922.0000	1,006.0000	9.111	0	0	0
28/08/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,734.0000	1,838.0000	5.998	0	0	0
28/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
28/08/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
28/08/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	675.0000	607.0000	(10.074)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	29,334

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,272.0000	2,380.0000	4.754	0	0	0
28/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,104.0000	1,009.0000	(8.605)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,298.0000	1,187.0000	(8.552)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	679.0000	753.0000	10.898	0	0	0
28/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	780.0000	858.0000	10.000	0	0	0
28/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	825.0000	747.0000	(9.455)	0	0	21,795
28/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	461.0000	416.0000	(9.761)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,519.0000	1,619.0000	6.583	0	0	0
28/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	179.0000	162.0000	(9.497)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,310.0000	4,430.0000	2.784	0	0	0
28/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	886.0000	969.0000	9.368	0	0	0
28/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	309.0000	280.0000	(9.385)	0	0	26,596
28/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,363.0000	2,472.0000	4.613	0	0	0
28/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,165.0000	4,284.0000	2.857	0	0	0
28/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,236.0000	5,358.0000	2.330	0	0	0
28/08/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	554.0000	500.0000	(9.747)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	505.0000	456.0000	(9.703)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	422.0000	477.0000	13.033	0	0	0
28/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,203.0000	3,319.0000	3.622	0	0	0
28/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,441.0000	3,558.0000	3.400	0	0	0
28/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	528.0000	590.0000	11.742	0	0	0
28/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	959.0000	1,045.0000	8.968	0	0	0
28/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	294.0000	266.0000	(9.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,454.0000	2,565.0000	4.523	0	0	0
28/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,435.0000	1,533.0000	6.829	0	0	0
28/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,826.0000	3,945.0000	3.110	0	0	0
28/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,298.0000	3,414.0000	3.517	0	0	0
28/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,230.0000	1,323.0000	7.561	0	0	0
28/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,796.0000	4,917.0000	2.523	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	572.0000	516.0000	(9.790)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	850.0000	931.0000	9.529	0	0	0
28/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	179.0000	212.0000	18.436	0	0	0
28/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,592.0000	2,704.0000	4.321	0	0	0
28/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	475.0000	428.0000	(9.895)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,000.0000	2,107.0000	5.350	0	0	0
28/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	911.0000	827.0000	(9.221)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,872.0000	2,986.0000	3.969	0	0	0
28/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,311.0000	1,406.0000	7.246	0	0	0
28/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,537.0000	3,655.0000	3.336	0	0	0
28/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	434.0000	392.0000	(9.677)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	355.0000	320.0000	(9.859)	0	0	21,978
28/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	253.0000	229.0000	(9.486)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	286.0000	330.0000	15.385	0	0	0
28/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,595.0000	1,478.0000	(7.335)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,504.0000	4,624.0000	2.664	0	0	0
28/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	653.0000	587.0000	(10.107)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	318.0000	288.0000	(9.434)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	70.0000	81.0000	15.714	0	0	0
28/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	167.0000	151.0000	(9.581)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	586.0000	653.0000	11.433	0	0	0
28/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,108.0000	3,223.0000	3.700	0	0	0
28/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,775.0000	4,647.0000	(2.681)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,198.0000	2,072.0000	(5.732)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	309.0000	280.0000	(9.385)	0	0	2,738
28/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	350.0000	400.0000	14.286	0	0	0
28/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	132.0000	120.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	146.0000	133.0000	(8.904)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
28/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	266.0000	308.0000	15.789	0	0	0
28/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	712.0000	788.0000	10.674	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	375.0000	339.0000	(9.600)	0	0	0
28/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	336.0000	303.0000	(9.821)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	610.0000	550.0000	(9.836)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,151.0000	1,242.0000	7.906	0	0	0
28/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	225.0000	204.0000	(9.333)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,032.0000	2,905.0000	(4.189)	0	0	0
28/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,506.0000	7,630.0000	1.652	0	0	0
28/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	815.0000	895.0000	9.816	0	0	0
28/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	272.0000	247.0000	(9.191)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,135.0000	2,244.0000	5.105	0	0	0
28/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	171.0000	155.0000	(9.357)	0	0	0
28/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,525.0000	4,398.0000	(2.807)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	45.0000	52.0000	15.556	0	0	0
28/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	521.0000	470.0000	(9.789)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	537.0000	485.0000	(9.683)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,546.0000	2,657.0000	4.360	0	0	0
28/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,819.0000	1,699.0000	(6.597)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	286.0000	259.0000	(9.441)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	489.0000	442.0000	(9.611)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,647.0000	1,750.0000	6.254	0	0	0
28/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	722.0000	651.0000	(9.834)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,280.0000	3,153.0000	(3.872)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	447.0000	504.0000	12.752	0	0	0
28/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,562.0000	1,662.0000	6.402	0	0	0
28/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,138.0000	5,260.0000	2.374	0	0	0
28/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	631.0000	568.0000	(9.984)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,393.0000	1,490.0000	6.963	0	0	0
28/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,681.0000	3,800.0000	3.233	0	0	0
28/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,433.0000	5,555.0000	2.246	0	0	0
28/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,393.0000	2,266.0000	(5.307)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	210.0000	191.0000	(9.048)	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
28/08/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,358.0000	4,478.0000	2.754	0	0	0
28/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	301.0000	273.0000	(9.302)	0	0	0
28/08/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
28/08/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,482.0000	5,604.0000	2.225	0	0	0
28/08/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
28/08/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,034.0000	1,122.0000	8.511	0	0	0
28/08/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	747.0000	674.0000	(9.772)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,456.0000	4,576.0000	2.693	0	0	0
28/08/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,464.0000	1,350.0000	(7.787)	0	0	0
28/08/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	409.0000	369.0000	(9.780)	0	0	0
28/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,562.0000	1,662.0000	6.402	0	0	0
28/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,477.0000	1,576.0000	6.703	0	0	0
28/08/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	97.0000	112.0000	15.464	0	0	0
28/08/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	557.0000	621.0000	11.490	0	0	0
28/08/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	90.0000	103.0000	14.444	0	0	0
28/08/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,728.0000	3,600.0000	(3.433)	0	0	0
28/08/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,736.0000	2,609.0000	(4.642)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,068.0000	4,187.0000	2.925	0	0	0
28/08/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,024.0000	6,147.0000	2.042	0	0	0
28/08/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,429.0000	3,302.0000	(3.704)	0	0	0
28/08/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,422.0000	1,309.0000	(7.947)	0	0	0
28/08/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,257.0000	1,148.0000	(8.671)	0	0	0
28/08/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	772.0000	697.0000	(9.715)	0	0	0
28/08/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,777.0000	3,650.0000	(3.362)	0	0	0
28/08/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,060.0000	3,176.0000	3.791	0	0	0
28/08/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
28/08/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,150.0000	2,023.0000	(5.907)	0	0	0
28/08/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
28/08/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
28/08/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
28/08/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,955.0000	2,062.0000	5.473	0	0	0
28/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,317.0000	2,426.0000	4.704	0	0	0
28/08/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	386.0000	349.0000	(9.585)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	21,978
28/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,992.0000	5,113.0000	2.424	0	0	0
28/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	230.0000	209.0000	(9.130)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	397.0000	450.0000	13.350	0	0	0
28/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,111.0000	1,202.0000	8.191	0	0	0
28/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,729.0000	3,848.0000	3.191	0	0	0
28/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,442.0000	2,315.0000	(5.201)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	132.0000	151.0000	14.394	0	0	0
28/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	941.0000	855.0000	(9.139)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,379.0000	3,252.0000	(3.759)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,822.0000	1,927.0000	5.763	0	0	0
28/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,131.0000	3,004.0000	(4.056)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	590.0000	533.0000	(9.661)	0	0	140
28/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,678.0000	3,551.0000	(3.453)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	247.0000	224.0000	(9.312)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	853.0000	773.0000	(9.379)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,082.0000	2,955.0000	(4.121)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,489.0000	3,607.0000	3.382	0	0	0
28/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,687.0000	2,560.0000	(4.726)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,578.0000	3,451.0000	(3.549)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
28/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	114.0000	104.0000	(8.772)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,691.0000	1,794.0000	6.091	0	0	0
28/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,589.0000	2,462.0000	(4.905)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,101.0000	1,976.0000	(5.950)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	615.0000	686.0000	11.545	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
28/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,286.0000	5,408.0000	2.308	0	0	0
28/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,785.0000	2,659.0000	(4.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,778.0000	1,882.0000	5.849	0	0	0
28/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,553.0000	4,673.0000	2.636	0	0	0
28/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,020.0000	4,139.0000	2.960	0	0	0
28/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,217.0000	1,112.0000	(8.628)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,004.0000	915.0000	(8.865)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	397.0000	359.0000	(9.572)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	265.0000	241.0000	(9.057)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	301.0000	273.0000	(9.302)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,507.0000	1,392.0000	(7.631)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,345.0000	3,462.0000	3.498	0	0	0
28/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	328.0000	376.0000	14.634	0	0	0
28/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	143.0000	165.0000	15.385	0	0	0
28/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	286.0000	259.0000	(9.441)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	120.0000	109.0000	(9.167)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,101.0000	8,225.0000	1.531	0	0	0
28/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,477.0000	1,576.0000	6.703	0	0	0
28/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,122.0000	6,245.0000	2.009	0	0	0
28/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,977.0000	3,849.0000	(3.219)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	153.0000	180.0000	17.647	0	0	0
28/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,090.0000	2,199.0000	5.215	0	0	0
28/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
28/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,250.0000	3,366.0000	3.569	0	0	0
28/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,073.0000	1,162.0000	8.295	0	0	0
28/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,911.0000	2,017.0000	5.547	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,983.0000	2,856.0000	(4.257)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,639.0000	1,521.0000	(7.200)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	83.0000	95.0000	14.458	0	0	0
28/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,026.0000	3,899.0000	(3.154)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
28/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	327.0000	295.0000	(9.786)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	64.0000	74.0000	15.625	0	0	0
28/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	798.0000	722.0000	(9.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,187.0000	5,309.0000	2.352	0	0	0
28/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	229.0000	267.0000	16.594	0	0	0
28/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	279.0000	253.0000	(9.319)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	215.0000	196.0000	(8.837)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,352.0000	1,448.0000	7.101	0	0	0
28/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,319.0000	6,442.0000	1.947	0	0	0
28/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	374.0000	425.0000	13.636	0	0	0
28/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
28/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,053.0000	1,929.0000	(6.040)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
28/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	307.0000	352.0000	14.658	0	0	0
28/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,270.0000	6,393.0000	1.962	0	0	0
28/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,036.0000	945.0000	(8.784)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,384.0000	5,506.0000	2.266	0	0	0
28/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,178.0000	1,077.0000	(8.574)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,778.0000	1,882.0000	5.849	0	0	0
28/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	212.0000	248.0000	16.981	0	0	0
28/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,330.0000	3,203.0000	(3.814)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,604.0000	1,706.0000	6.359	0	0	0
28/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	253.0000	229.0000	(9.486)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,249.0000	8,374.0000	1.515	0	0	0
28/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,865.0000	1,744.0000	(6.488)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,344.0000	2,217.0000	(5.418)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,845.0000	4,966.0000	2.497	0	0	0
28/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,911.0000	2,017.0000	5.547	0	0	0
28/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	881.0000	799.0000	(9.308)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,393.0000	3,510.0000	3.448	0	0	0
28/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,089.0000	5,211.0000	2.397	0	0	0
28/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,874.0000	3,993.0000	3.072	0	0	0
28/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,822.0000	1,927.0000	5.763	0	0	0
28/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,835.0000	2,708.0000	(4.480)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	70.0000	63.0000	(10.000)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	205.0000	186.0000	(9.268)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,827.0000	3,700.0000	(3.319)	0	0	0
28/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	247.0000	287.0000	16.194	0	0	0
28/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,272.0000	2,380.0000	4.754	0	0	0
28/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,958.0000	1,836.0000	(6.231)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	143.0000	130.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,539.0000	2,413.0000	(4.963)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,073.0000	6,196.0000	2.025	0	0	0
28/08/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,299.0000	8,423.0000	1.494	0	0	0
28/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,728.0000	1,609.0000	(6.887)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,919.0000	3,033.0000	3.905	0	0	0
28/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	247.0000	224.0000	(9.312)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,221.0000	6,344.0000	1.977	0	0	0
28/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,933.0000	2,807.0000	(4.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	972.0000	884.0000	(9.053)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	163.0000	148.0000	(9.202)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	474.0000	532.0000	12.236	0	0	0
28/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
28/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	365.0000	330.0000	(9.589)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,639.0000	2,751.0000	4.244	0	0	0
28/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	698.0000	629.0000	(9.885)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,200.0000	8,324.0000	1.512	0	0	0
28/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
28/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,866.0000	1,972.0000	5.681	0	0	0
28/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,490.0000	2,364.0000	(5.060)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,966.0000	3,081.0000	3.877	0	0	0
28/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,774.0000	1,654.0000	(6.764)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,517.0000	6,640.0000	1.887	0	0	0
28/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	220.0000	200.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,181.0000	3,054.0000	(3.992)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	4,126.0000	3,999.0000	(3.078)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,045.0000	2,153.0000	5.281	0	0	0
28/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,467.0000	6,591.0000	1.917	0	0	0
28/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
28/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,479.0000	3,352.0000	(3.650)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,923.0000	4,042.0000	3.033	0	0	0
28/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	201.0000	182.0000	(9.453)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,005.0000	1,883.0000	(6.085)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,117.0000	4,236.0000	2.890	0	0	0
28/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,227.0000	2,335.0000	4.850	0	0	0
28/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,504.0000	4,624.0000	2.664	0	0	0
28/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	165.0000	196.0000	18.788	0	0	0
28/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
28/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,002.0000	8,126.0000	1.550	0	0	0
28/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,052.0000	8,176.0000	1.540	0	0	0
28/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,369.0000	6,492.0000	1.931	0	0	0
28/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	76.0000	88.0000	15.789	0	0	0
28/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,551.0000	1,435.0000	(7.479)	0	0	0
28/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,894.0000	5,015.0000	2.472	0	0	0
28/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,155.0000	3,271.0000	3.677	0	0	0
28/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	130.0000	118.0000	(9.231)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,190.0000	1,282.0000	7.731	0	0	0
28/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,638.0000	2,511.0000	(4.814)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,628.0000	3,501.0000	(3.501)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,076.0000	3,949.0000	(3.116)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,927.0000	3,799.0000	(3.259)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,497.0000	8,621.0000	1.459	0	0	0
28/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,529.0000	3,401.0000	(3.627)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,546.0000	8,671.0000	1.463	0	0	0
28/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	59.0000	68.0000	15.254	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,925.0000	6,048.0000	2.076	0	0	0
28/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,683.0000	1,565.0000	(7.011)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,685.0000	2,798.0000	4.209	0	0	0
28/08/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,943.0000	5,064.0000	2.448	0	0	0
28/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,213.0000	4,333.0000	2.848	0	0	0
28/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,348.0000	8,473.0000	1.497	0	0	0
28/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,952.0000	8,077.0000	1.572	0	0	0
28/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	138.0000	125.0000	(9.420)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,903.0000	8,028.0000	1.582	0	0	0
28/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,566.0000	6,689.0000	1.873	0	0	0
28/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
28/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,262.0000	4,381.0000	2.792	0	0	0
28/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,467.0000	6,591.0000	1.917	0	0	0
28/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,139.0000	1,043.0000	(8.428)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,181.0000	2,289.0000	4.952	0	0	0
28/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,974.0000	6,097.0000	2.059	0	0	0
28/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,866.0000	1,972.0000	5.681	0	0	0
28/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,227.0000	2,335.0000	4.850	0	0	0
28/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
28/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	241.0000	219.0000	(9.129)	0	0	0
28/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,447.0000	8,572.0000	1.480	0	0	0
28/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	167.0000	151.0000	(9.581)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	183.0000	165.0000	(9.836)	0	0	0
28/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,592.0000	2,704.0000	4.321	0	0	0
28/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
28/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,013.0000	3,128.0000	3.817	0	0	0
28/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,408.0000	2,518.0000	4.568	0	0	0
28/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,407.0000	4,527.0000	2.723	0	0	0
28/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	201.0000	182.0000	(9.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
28/08/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,601.0000	4,722.0000	2.630	0	0	0
28/08/2009	\$ / R	2010/09/13			Currency Future	8.4008	8.2689	(1.570)	0.0000	0.0000	0
28/08/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	0.0000	777.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	0.0000	646.0000	100.000	720	720	585
28/08/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	0.0000	137.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	649.0000	713.0000	9.861	0	0	0
28/08/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	749.0000	682.0000	(8.945)	0	0	0
28/08/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	0.0000	2,395.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	0.0000	4,268.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	0.0000	264.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	0.0000	1,130.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	0.0000	2,884.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	0.0000	1,931.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	0.0000	62.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	0.0000	261.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	0.0000	81.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	0.0000	6,212.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	0.0000	50.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	0.0000	8,181.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	0.0000	3,874.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13			Currency Future	8.5122	8.3808	(1.544)	0.0000	0.0000	0
28/08/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	0.0000	747.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	0.0000	866.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	0.0000	713.0000	100.000	820	820	117
28/08/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	0.0000	932.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	0.0000	8,197.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	681.0000	739.0000	8.517	0	0	0
28/08/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	893.0000	820.0000	(8.175)	0	0	0
28/08/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	0.0000	2,458.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	0.0000	187.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	0.0000	4,306.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	0.0000	118.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	0.0000	6,237.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	0.0000	339.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	0.0000	327.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	0.0000	1,208.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	0.0000	92.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	0.0000	3,890.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	0.0000	78.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	0.0000	1,973.0000	100.000	0	0	0
28/08/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	0.0000	2,903.0000	100.000	0	0	0
28/08/2009	£ / R	2009/09/14			Currency Future	12.7638	12.6576	(0.832)	0.0000	0.0000	28,655
28/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	79.0000	59.0000	(25.316)	0	0	0
28/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,587.0000	4,693.0000	2.311	0	0	0
28/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	508.0000	596.0000	17.323	0	0	0
28/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	465.0000	551.0000	18.495	0	0	0
28/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	72.0000	53.0000	(26.389)	0	0	0
28/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,800.0000	1,904.0000	5.778	0	0	0
28/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,592.0000	2,697.0000	4.051	0	0	0
28/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,138.0000	4,244.0000	2.562	0	0	0
28/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,388.0000	4,493.0000	2.393	0	0	0
28/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,097.0000	2,201.0000	4.959	0	0	0
28/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	71.0000	82.0000	15.493	0	0	0
28/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,736.0000	8,842.0000	1.213	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,869.0000	1,764.0000	(5.618)	0	0	0
28/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,386.0000	6,492.0000	1.660	0	0	0
28/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,017.0000	1,116.0000	9.735	0	0	0
28/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,493.0000	2,598.0000	4.212	0	0	0
28/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	485.0000	390.0000	(19.588)	0	0	0
28/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,886.0000	6,992.0000	1.539	0	0	0
28/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	106.0000	78.0000	(26.415)	0	0	0
28/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,113.0000	1,213.0000	8.985	0	0	0
28/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,864.0000	2,758.0000	(3.701)	0	0	0
28/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,116.0000	2,012.0000	(4.915)	0	0	0
28/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,636.0000	6,742.0000	1.597	0	0	0
28/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
28/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,394.0000	2,499.0000	4.386	0	0	0
28/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,586.0000	6,692.0000	1.609	0	0	0
28/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,387.0000	5,493.0000	1.968	0	0	0
28/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	247.0000	169.0000	(31.579)	0	0	0
28/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
28/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	801.0000	699.0000	(12.734)	0	0	0
28/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	342.0000	421.0000	23.099	0	0	0
28/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	117.0000	87.0000	(25.641)	0	0	0
28/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,586.0000	8,692.0000	1.235	0	0	0
28/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,770.0000	1,665.0000	(5.932)	0	0	0
28/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	130.0000	97.0000	(25.385)	0	0	0
28/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,308.0000	1,409.0000	7.722	0	0	0
28/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,841.0000	2,947.0000	3.731	0	0	0
28/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	72.0000	53.0000	(26.389)	0	0	0
28/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,764.0000	2,658.0000	(3.835)	0	0	0
28/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,214.0000	3,108.0000	(3.298)	0	0	0
28/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
28/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,849.0000	1,953.0000	5.625	0	0	0
28/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
28/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,614.0000	2,508.0000	(4.055)	0	0	0
28/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,664.0000	3,558.0000	(2.893)	0	0	0
28/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
28/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	266.0000	339.0000	27.444	0	0	0
28/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,215.0000	2,110.0000	(4.740)	0	0	0
28/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,336.0000	6,442.0000	1.673	0	0	0
28/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	508.0000	596.0000	17.323	0	0	0
28/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,238.0000	4,344.0000	2.501	0	0	0
28/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,231.0000	1,126.0000	(8.530)	0	0	0
28/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,097.0000	2,201.0000	4.959	0	0	0
28/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,236.0000	8,342.0000	1.287	0	0	0
28/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,386.0000	8,492.0000	1.264	0	0	0
28/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,886.0000	8,992.0000	1.193	0	0	0
28/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,336.0000	8,442.0000	1.272	0	0	0
28/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,671.0000	1,566.0000	(6.284)	0	0	0
28/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,887.0000	4,993.0000	2.169	0	0	0
28/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	921.0000	1,019.0000	10.641	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,394.0000	2,499.0000	4.386	0	0	0
28/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	284.0000	201.0000	(29.225)	0	0	0
28/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
28/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
28/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,553.0000	1,656.0000	6.632	0	0	0
28/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	87.0000	64.0000	(26.437)	0	0	0
28/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	708.0000	607.0000	(14.266)	0	0	0
28/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	303.0000	379.0000	25.083	0	0	0
28/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,405.0000	1,508.0000	7.331	0	0	0
28/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,236.0000	6,342.0000	1.700	0	0	0
28/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	641.0000	734.0000	14.509	0	0	0
28/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,136.0000	6,243.0000	1.744	0	0	0
28/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	423.0000	507.0000	19.858	0	0	0
28/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,664.0000	2,558.0000	(3.979)	0	0	0
28/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,899.0000	2,003.0000	5.477	0	0	0
28/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,664.0000	4,558.0000	(2.273)	0	0	0
28/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,136.0000	8,242.0000	1.303	0	0	0
28/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,336.0000	7,442.0000	1.445	0	0	0
28/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,622.0000	1,517.0000	(6.473)	0	0	0
28/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,040.0000	3,146.0000	3.487	0	0	0
28/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,344.0000	2,449.0000	4.480	0	0	0
28/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
28/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	65.0000	74.0000	13.846	0	0	0
28/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,137.0000	5,243.0000	2.063	0	0	0
28/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	596.0000	687.0000	15.268	0	0	0
28/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	529.0000	432.0000	(18.336)	0	0	0
28/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,164.0000	3,058.0000	(3.350)	0	0	0
28/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	133.0000	162.0000	21.805	0	0	0
28/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	180.0000	134.0000	(25.556)	0	0	0
28/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
28/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,265.0000	2,159.0000	(4.680)	0	0	0
28/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	96.0000	71.0000	(26.042)	0	0	0
28/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,742.0000	2,847.0000	3.829	0	0	0
28/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,836.0000	8,942.0000	1.200	0	0	0
28/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,639.0000	3,745.0000	2.913	0	0	0
28/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	60.0000	45.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	166.0000	227.0000	36.747	0	0	0
28/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
28/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,750.0000	1,854.0000	5.943	0	0	0
28/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	733.0000	828.0000	12.960	0	0	0
28/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,837.0000	5,943.0000	1.816	0	0	0
28/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,941.0000	3,046.0000	3.570	0	0	0
28/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	266.0000	339.0000	27.444	0	0	0
28/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,537.0000	4,643.0000	2.336	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,279.0000	1,174.0000	(8.210)	0	0	0
28/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	120.0000	144.0000	20.000	0	0	0
28/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,652.0000	1,755.0000	6.235	0	0	0
28/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,836.0000	6,942.0000	1.551	0	0	0
28/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	873.0000	971.0000	11.226	0	0	0
28/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	641.0000	734.0000	14.509	0	0	0
28/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
28/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,536.0000	6,642.0000	1.622	0	0	0
28/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
28/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,652.0000	1,755.0000	6.235	0	0	0
28/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,614.0000	3,508.0000	(2.933)	0	0	0
28/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	382.0000	463.0000	21.204	0	0	0
28/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
28/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	8,036.0000	8,142.0000	1.319	0	0	0
28/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,539.0000	3,645.0000	2.995	0	0	0
28/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,338.0000	4,444.0000	2.444	0	0	0
28/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,166.0000	2,061.0000	(4.848)	0	0	0
28/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,426.0000	1,320.0000	(7.433)	0	0	0
28/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	921.0000	1,019.0000	10.641	0	0	0
28/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,475.0000	1,369.0000	(7.186)	0	0	0
28/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,736.0000	6,842.0000	1.574	0	0	0
28/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,849.0000	1,953.0000	5.625	0	0	0
28/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,764.0000	3,658.0000	(2.816)	0	0	0
28/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	663.0000	562.0000	(15.234)	0	0	0
28/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,344.0000	2,449.0000	4.480	0	0	0
28/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	161.0000	120.0000	(25.466)	0	0	0
28/08/2009	£ / R	2009/09/14	19.55	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
28/08/2009	£ / R 2009/09/14	9.30	Call	Currency Future	3,464.0000	3,358.0000	(3.060)	0	0	0
28/08/2009	£ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/08/2009	£ / R 2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	16.10	Put	Currency Future	3,339.0000	3,445.0000	3.175	0	0	0
28/08/2009	£ / R 2009/09/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,891.0000	2,996.0000	3.632	0	0	0
28/08/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,364.0000	5,258.0000	(1.976)	0	0	0
28/08/2009	£ / R 2009/09/14	12.80	Put	Currency Future	198.0000	263.0000	32.828	0	0	0
28/08/2009	£ / R 2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	10.35	Call	Currency Future	2,414.0000	2,308.0000	(4.391)	0	0	0
28/08/2009	£ / R 2009/09/14	11.30	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,737.0000	4,843.0000	2.238	0	0	0
28/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,405.0000	1,508.0000	7.331	0	0	0
28/08/2009	£ / R 2009/09/14	16.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	12.15	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
28/08/2009	£ / R 2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	14.75	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	£ / R 2009/09/14	11.60	Call	Currency Future	1,183.0000	1,078.0000	(8.876)	0	0	0
28/08/2009	£ / R 2009/09/14	13.40	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
28/08/2009	£ / R 2009/09/14	18.80	Put	Currency Future	6,036.0000	6,143.0000	1.773	0	0	0
28/08/2009	£ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,264.0000	3,158.0000	(3.248)	0	0	0
28/08/2009	£ / R 2009/09/14	15.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	£ / R 2009/09/14	15.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	18.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	£ / R 2009/09/14	11.65	Call	Currency Future	1,134.0000	1,030.0000	(9.171)	0	0	0
28/08/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,692.0000	2,797.0000	3.900	0	0	0
28/08/2009	£ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	8.90	Call	Currency Future	3,864.0000	3,758.0000	(2.743)	0	0	0
28/08/2009	£ / R 2009/09/14	13.10	Put	Currency Future	423.0000	507.0000	19.858	0	0	0
28/08/2009	£ / R 2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,800.0000	1,904.0000	5.778	0	0	0
28/08/2009	£ / R 2009/09/14	15.75	Put	Currency Future	2,991.0000	3,096.0000	3.511	0	0	0
28/08/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,888.0000	3,994.0000	2.726	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,837.0000	4,943.0000	2.191	0	0	0
28/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	552.0000	641.0000	16.123	0	0	0
28/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
28/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,464.0000	2,358.0000	(4.302)	0	0	0
28/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,210.0000	1,311.0000	8.347	0	0	0
28/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,114.0000	5,008.0000	(2.073)	0	0	0
28/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,841.0000	2,947.0000	3.731	0	0	0
28/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
28/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	687.0000	780.0000	13.537	0	0	0
28/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	687.0000	780.0000	13.537	0	0	0
28/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,536.0000	8,642.0000	1.242	0	0	0
28/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,543.0000	2,648.0000	4.129	0	0	0
28/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	895.0000	792.0000	(11.508)	0	0	0
28/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
28/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	4,038.0000	4,144.0000	2.625	0	0	0
28/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,295.0000	2,399.0000	4.532	0	0	0
28/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,114.0000	3,008.0000	(3.404)	0	0	0
28/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,592.0000	2,697.0000	4.051	0	0	0
28/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,787.0000	4,893.0000	2.214	0	0	0
28/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	87.0000	64.0000	(26.437)	0	0	0
28/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,899.0000	2,003.0000	5.477	0	0	0
28/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,998.0000	2,102.0000	5.205	0	0	0
28/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,364.0000	2,258.0000	(4.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	779.0000	875.0000	12.323	0	0	0
28/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,161.0000	1,262.0000	8.699	0	0	0
28/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,553.0000	1,656.0000	6.632	0	0	0
28/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
28/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	65.0000	49.0000	(24.615)	0	0	0
28/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
28/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	465.0000	551.0000	18.495	0	0	0
28/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	991.0000	886.0000	(10.595)	0	0	0
28/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,048.0000	2,151.0000	5.029	0	0	0
28/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,791.0000	2,897.0000	3.798	0	0	0
28/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	213.0000	151.0000	(29.108)	0	0	0
28/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
28/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,949.0000	2,052.0000	5.285	0	0	0
28/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	231.0000	300.0000	29.870	0	0	0
28/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,786.0000	6,892.0000	1.562	0	0	0
28/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,140.0000	3,246.0000	3.376	0	0	0
28/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,146.0000	2,250.0000	4.846	0	0	0
28/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,642.0000	2,747.0000	3.974	0	0	0
28/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,240.0000	3,345.0000	3.241	0	0	0
28/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,065.0000	1,164.0000	9.296	0	0	0
28/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,245.0000	2,350.0000	4.677	0	0	0
28/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,065.0000	1,164.0000	9.296	0	0	0
28/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,786.0000	8,892.0000	1.206	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
28/08/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,259.0000	1,360.0000	8.022	0	0	0
28/08/2009	£ / R 2009/09/14	15.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R 2009/09/14	13.80	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
28/08/2009	£ / R 2009/09/14	15.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	14.00	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
28/08/2009	£ / R 2009/09/14	16.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	873.0000	971.0000	11.226	0	0	0
28/08/2009	£ / R 2009/09/14	15.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	£ / R 2009/09/14	12.90	Call	Currency Future	130.0000	97.0000	(25.385)	0	0	0
28/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	£ / R 2009/09/14	15.90	Put	Currency Future	3,140.0000	3,246.0000	3.376	0	0	0
28/08/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,543.0000	2,648.0000	4.129	0	0	0
28/08/2009	£ / R 2009/09/14	21.05	Put	Currency Future	8,286.0000	8,392.0000	1.279	0	0	0
28/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	79.0000	59.0000	(25.316)	0	0	0
28/08/2009	£ / R 2009/09/14	15.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,146.0000	2,250.0000	4.846	0	0	0
28/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	3,040.0000	3,146.0000	3.487	0	0	0
28/08/2009	£ / R 2009/09/14	14.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	13.55	Put	Currency Future	826.0000	923.0000	11.743	0	0	0
28/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	13.70	Put	Currency Future	969.0000	1,067.0000	10.114	0	0	0
28/08/2009	£ / R 2009/09/14	14.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
28/08/2009	£ / R 2009/09/14	16.05	Put	Currency Future	3,290.0000	3,395.0000	3.191	0	0	0
28/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	2,048.0000	2,151.0000	5.029	0	0	0
28/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,356.0000	1,458.0000	7.522	0	0	0
28/08/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,196.0000	2,300.0000	4.736	0	0	0
28/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	145.0000	108.0000	(25.517)	0	0	0
28/08/2009	£ / R 2009/09/14	14.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,443.0000	2,548.0000	4.298	0	0	0
28/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	231.0000	300.0000	29.870	0	0	0
28/08/2009	£ / R 2009/09/14	15.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	15.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	£ / R 2009/09/14	12.55	Put	Currency Future	108.0000	128.0000	18.519	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,295.0000	2,399.0000	4.532	0	0	0
28/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,701.0000	1,804.0000	6.055	0	0	0
28/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
28/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,602.0000	1,705.0000	6.429	0	0	0
28/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,414.0000	3,308.0000	(3.105)	0	0	0
28/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	145.0000	108.0000	(25.517)	0	0	0
28/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	213.0000	151.0000	(29.108)	0	0	0
28/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	6,286.0000	6,392.0000	1.686	0	0	0
28/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	1,968.0000	1,863.0000	(5.335)	0	0	0
28/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,356.0000	1,458.0000	7.522	0	0	0
28/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,642.0000	2,747.0000	3.974	0	0	0
28/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,791.0000	2,897.0000	3.798	0	0	0
28/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	97.0000	114.0000	17.526	0	0	0
28/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,190.0000	3,296.0000	3.323	0	0	0
28/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
28/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	361.0000	272.0000	(24.654)	0	0	0
28/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	2,964.0000	2,858.0000	(3.576)	0	0	0
28/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
28/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	3,964.0000	3,858.0000	(2.674)	0	0	0
28/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	321.0000	236.0000	(26.480)	0	0	0
28/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	401.0000	310.0000	(22.693)	0	0	0
28/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,986.0000	8,092.0000	1.327	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/09/14	9.75	Call	Currency Future	3,014.0000	2,908.0000	(3.517)	0	0	0
28/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,308.0000	1,409.0000	7.722	0	0	0
28/08/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,014.0000	3,908.0000	(2.641)	0	0	0
28/08/2009	£ / R 2009/09/14	15.85	Put	Currency Future	3,090.0000	3,196.0000	3.430	0	0	0
28/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
28/08/2009	£ / R 2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	21.40	Put	Currency Future	8,636.0000	8,742.0000	1.227	0	0	0
28/08/2009	£ / R 2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,039.0000	934.0000	(10.106)	0	0	0
28/08/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,314.0000	3,208.0000	(3.199)	0	0	0
28/08/2009	£ / R 2009/09/14	18.75	Put	Currency Future	5,987.0000	6,093.0000	1.771	0	0	0
28/08/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,315.0000	2,209.0000	(4.579)	0	0	0
28/08/2009	£ / R 2009/09/14	11.75	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	£ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	14.25	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/08/2009	£ / R 2009/09/14	16.75	Put	Currency Future	3,988.0000	4,094.0000	2.658	0	0	0
28/08/2009	£ / R 2009/09/14	17.40	Put	Currency Future	4,637.0000	4,743.0000	2.286	0	0	0
28/08/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,113.0000	1,213.0000	8.985	0	0	0
28/08/2009	£ / R 2009/09/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,161.0000	1,262.0000	8.699	0	0	0
28/08/2009	£ / R 2009/09/14	10.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/08/2009	£ / R 2009/09/14	12.40	Put	Currency Future	79.0000	92.0000	16.456	0	0	0
28/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,504.0000	1,606.0000	6.782	0	0	0
28/08/2009	£ / R 2009/09/14	10.75	Call	Currency Future	2,018.0000	1,912.0000	(5.253)	0	0	0
28/08/2009	£ / R 2009/09/14	9.40	Call	Currency Future	3,364.0000	3,258.0000	(3.151)	0	0	0
28/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/08/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,455.0000	1,557.0000	7.010	0	0	0
28/08/2009	£ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/09/14	13.85	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
28/08/2009	£ / R 2009/09/14	11.40	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,602.0000	1,705.0000	6.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	443.0000	349.0000	(21.219)	0	0	0
28/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,714.0000	3,608.0000	(2.854)	0	0	0
28/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,437.0000	4,543.0000	2.389	0	0	0
28/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,328.0000	1,223.0000	(7.907)	0	0	0
28/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,436.0000	6,542.0000	1.647	0	0	0
28/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,377.0000	1,272.0000	(7.625)	0	0	0
28/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,436.0000	8,542.0000	1.257	0	0	0
28/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,814.0000	3,708.0000	(2.779)	0	0	0
28/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
28/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,686.0000	6,792.0000	1.585	0	0	0
28/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,564.0000	2,458.0000	(4.134)	0	0	0
28/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,686.0000	8,792.0000	1.220	0	0	0
28/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,573.0000	1,467.0000	(6.739)	0	0	0
28/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,687.0000	4,793.0000	2.262	0	0	0
28/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	617.0000	518.0000	(16.045)	0	0	0
28/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,564.0000	3,458.0000	(2.974)	0	0	0
28/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,186.0000	6,293.0000	1.730	0	0	0
28/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,186.0000	8,292.0000	1.295	0	0	0
28/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,814.0000	2,708.0000	(3.767)	0	0	0
28/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,188.0000	4,294.0000	2.531	0	0	0
28/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
28/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	848.0000	745.0000	(12.146)	0	0	0
28/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,820.0000	1,714.0000	(5.824)	0	0	0
28/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,288.0000	4,394.0000	2.472	0	0	0
28/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,721.0000	1,615.0000	(6.159)	0	0	0
28/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	755.0000	653.0000	(13.510)	0	0	0
28/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
28/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,714.0000	2,608.0000	(3.906)	0	0	0
28/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14			Currency Future	12.9770	12.8707	(0.819)	12.9800	12.9200	16,295
28/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,154.0000	1,239.0000	7.366	0	0	0
28/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
28/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,130.0000	2,226.0000	4.507	0	0	0
28/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,347.0000	4,451.0000	2.392	0	0	0
28/08/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
28/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,248.0000	4,352.0000	2.448	0	0	0
28/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	231.0000	209.0000	(9.524)	0	0	0
28/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	420.0000	380.0000	(9.524)	0	0	0
28/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	107.0000	96.0000	(10.280)	0	0	0
28/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,127.0000	5,021.0000	(2.067)	0	0	0
28/08/2009	£ / R	2009/12/14	10.35	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
28/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	342.0000	310.0000	(9.357)	0	0	0
28/08/2009	£ / R	2009/12/14	19.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	593.0000	659.0000	11.130	0	0	0
28/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,493.0000	1,392.0000	(6.765)	0	0	0
28/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,154.0000	1,239.0000	7.366	0	0	0
28/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,782.0000	6,887.0000	1.548	0	0	0
28/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,330.0000	7,436.0000	1.446	0	0	0
28/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,377.0000	8,483.0000	1.265	0	0	0
28/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	219.0000	255.0000	16.438	0	0	0
28/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,234.0000	6,339.0000	1.684	0	0	0
28/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	518.0000	468.0000	(9.653)	0	0	0
28/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,946.0000	2,041.0000	4.882	0	0	0
28/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,635.0000	3,530.0000	(2.889)	0	0	0
28/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	17.40	Put	Currency Future	4,446.0000	4,550.0000	2.339	0	0	0
28/08/2009	£ / R 2009/12/14	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	231.0000	209.0000	(9.524)	0	0	0
28/08/2009	£ / R 2009/12/14	15.60	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
28/08/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,836.0000	5,941.0000	1.799	0	0	0
28/08/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,503.0000	2,601.0000	3.915	0	0	0
28/08/2009	£ / R 2009/12/14	17.20	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	441.0000	497.0000	12.698	0	0	0
28/08/2009	£ / R 2009/12/14	21.75	Put	Currency Future	8,776.0000	8,882.0000	1.208	0	0	0
28/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,222.0000	2,319.0000	4.365	0	0	0
28/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/08/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,685.0000	3,579.0000	(2.877)	0	0	0
28/08/2009	£ / R 2009/12/14	12.40	Call	Currency Future	796.0000	726.0000	(8.794)	0	0	0
28/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	765.0000	839.0000	9.673	0	0	0
28/08/2009	£ / R 2009/12/14	12.20	Call	Currency Future	933.0000	855.0000	(8.360)	0	0	0
28/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,377.0000	5,271.0000	(1.971)	0	0	0
28/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	99.0000	89.0000	(10.101)	0	0	0
28/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	389.0000	440.0000	13.111	0	0	0
28/08/2009	£ / R 2009/12/14	10.40	Call	Currency Future	2,601.0000	2,497.0000	(3.998)	0	0	0
28/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	316.0000	286.0000	(9.494)	0	0	0
28/08/2009	£ / R 2009/12/14	12.20	Put	Currency Future	156.0000	184.0000	17.949	0	0	0
28/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,763.0000	1,856.0000	5.275	0	0	0
28/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	915.0000	993.0000	8.525	0	0	0
28/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,315.0000	2,412.0000	4.190	0	0	0
28/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
28/08/2009	£ / R 2009/12/14	9.30	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
28/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,383.0000	6,489.0000	1.661	0	0	0
28/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,635.0000	1,533.0000	(6.239)	0	0	0
28/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	839.0000	915.0000	9.058	0	0	0
28/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,826.0000	1,723.0000	(5.641)	0	0	0
28/08/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,140.0000	5,245.0000	2.043	0	0	0
28/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
28/08/2009	£ / R 2009/12/14	15.20	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
28/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,731.0000	1,628.0000	(5.950)	0	0	0
28/08/2009	£ / R 2009/12/14	19.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	£ / R 2009/12/14	11.20	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
28/08/2009	£ / R 2009/12/14	19.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	£ / R 2009/12/14	15.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
28/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
28/08/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,396.0000	4,501.0000	2.389	0	0	0
28/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	329.0000	298.0000	(9.422)	0	0	0
28/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	3,092.0000	2,987.0000	(3.396)	0	0	0
28/08/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,227.0000	8,333.0000	1.288	0	0	0
28/08/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,632.0000	6,738.0000	1.598	0	0	0
28/08/2009	£ / R 2009/12/14	13.05	Call	Currency Future	456.0000	413.0000	(9.430)	0	0	0
28/08/2009	£ / R 2009/12/14	12.55	Put	Currency Future	276.0000	318.0000	15.217	0	0	0
28/08/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,883.0000	2,983.0000	3.469	0	0	0
28/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,333.0000	6,439.0000	1.674	0	0	0
28/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,650.0000	2,545.0000	(3.962)	0	0	0
28/08/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,586.0000	3,480.0000	(2.956)	0	0	0
28/08/2009	£ / R 2009/12/14	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	593.0000	659.0000	11.130	0	0	0
28/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
28/08/2009	£ / R 2009/12/14	12.55	Call	Currency Future	703.0000	638.0000	(9.246)	0	0	0
28/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,191.0000	3,085.0000	(3.322)	0	0	0
28/08/2009	£ / R 2009/12/14	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	420.0000	380.0000	(9.524)	0	0	0
28/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
28/08/2009	£ / R 2009/12/14	14.85	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,322.0000	1,410.0000	6.657	0	0	0
28/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,678.0000	4,572.0000	(2.266)	0	0	0
28/08/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,327.0000	8,433.0000	1.273	0	0	0
28/08/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,683.0000	1,580.0000	(6.120)	0	0	0
28/08/2009	£ / R 2009/12/14	10.40	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
28/08/2009	£ / R 2009/12/14	9.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/08/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,455.0000	2,554.0000	4.033	0	0	0
28/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	357.0000	323.0000	(9.524)	0	0	0
28/08/2009	£ / R 2009/12/14	18.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	127.0000	115.0000	(9.449)	0	0	0
28/08/2009	£ / R 2009/12/14	9.55	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	£ / R 2009/12/14	14.20	Call	Currency Future	185.0000	168.0000	(9.189)	0	0	0
28/08/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,699.0000	2,594.0000	(3.890)	0	0	0
28/08/2009	£ / R 2009/12/14	11.35	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
28/08/2009	£ / R 2009/12/14	11.40	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
28/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,116.0000	2,012.0000	(4.915)	0	0	0
28/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
28/08/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,658.0000	3,761.0000	2.816	0	0	0
28/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,718.0000	1,811.0000	5.413	0	0	0
28/08/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,644.0000	2,744.0000	3.782	0	0	0
28/08/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,408.0000	1,497.0000	6.321	0	0	0
28/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	17.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
28/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	202.0000	236.0000	16.832	0	0	0
28/08/2009	£ / R 2009/12/14	16.60	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
28/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,269.0000	2,365.0000	4.231	0	0	0
28/08/2009	£ / R 2009/12/14	13.05	Put	Currency Future	529.0000	592.0000	11.909	0	0	0
28/08/2009	£ / R 2009/12/14	14.50	Call	Currency Future	150.0000	136.0000	(9.333)	0	0	0
28/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
28/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	199.0000	180.0000	(9.548)	0	0	0
28/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
28/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,168.0000	1,075.0000	(7.962)	0	0	0
28/08/2009	£ / R 2009/12/14	16.85	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/08/2009	£ / R 2009/12/14	12.10	Put	Currency Future	129.0000	154.0000	19.380	0	0	0
28/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,900.0000	1,994.0000	4.947	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,455.0000	2,351.0000	(4.236)	0	0	0
28/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,409.0000	2,506.0000	4.027	0	0	0
28/08/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,903.0000	4,007.0000	2.665	0	0	0
28/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
28/08/2009	£ / R 2009/12/14	17.55	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
28/08/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,854.0000	1,948.0000	5.070	0	0	0
28/08/2009	£ / R 2009/12/14	11.30	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
28/08/2009	£ / R 2009/12/14	12.30	Call	Currency Future	863.0000	789.0000	(8.575)	0	0	0
28/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,883.0000	3,778.0000	(2.704)	0	0	0
28/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
28/08/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,594.0000	4,699.0000	2.286	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,113.0000	1,197.0000	7.547	0	0	0
28/08/2009	£ / R 2009/12/14	19.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	186.0000	218.0000	17.204	0	0	0
28/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	403.0000	365.0000	(9.429)	0	0	0
28/08/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,881.0000	6,987.0000	1.540	0	0	0
28/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	145.0000	131.0000	(9.655)	0	0	0
28/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	316.0000	286.0000	(9.494)	0	0	0
28/08/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,992.0000	2,087.0000	4.769	0	0	0
28/08/2009	£ / R 2009/12/14	19.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,626.0000	8,732.0000	1.229	0	0	0
28/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	730.0000	802.0000	9.863	0	0	0
28/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,365.0000	1,453.0000	6.447	0	0	0
28/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	839.0000	915.0000	9.058	0	0	0
28/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,038.0000	2,133.0000	4.661	0	0	0
28/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/08/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,792.0000	4,897.0000	2.191	0	0	0
28/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,141.0000	3,036.0000	(3.343)	0	0	0
28/08/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,388.0000	5,493.0000	1.949	0	0	0
28/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	954.0000	1,033.0000	8.281	0	0	0
28/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	31.0000	6.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,808.0000	1,902.0000	5.199	0	0	0
28/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,673.0000	1,765.0000	5.499	0	0	0
28/08/2009	£ / R	2009/12/14	21.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/12/14	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,692.0000	2,791.0000	3.678	0	0	0
28/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
28/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
28/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,006.0000	925.0000	(8.052)	0	0	0
28/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,437.0000	3,332.0000	(3.055)	0	0	0
28/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,835.0000	2,935.0000	3.527	0	0	0
28/08/2009	£ / R	2009/12/14	14.70	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	0
28/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	626.0000	694.0000	10.863	0	0	0
28/08/2009	£ / R	2009/12/14	11.90	Put	Currency Future	91.0000	104.0000	14.286	0	0	0
28/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,214.0000	1,115.0000	(8.155)	0	0	0
28/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,797.0000	2,692.0000	(3.754)	0	0	0
28/08/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,406.0000	2,302.0000	(4.323)	0	0	0
28/08/2009	£ / R	2009/12/14	11.55	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
28/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	765.0000	839.0000	9.673	0	0	0
28/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	802.0000	877.0000	9.352	0	0	0
28/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
28/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	626.0000	694.0000	10.863	0	0	0
28/08/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	371.0000	336.0000	(9.434)	0	0	0
28/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
28/08/2009	£ / R	2009/12/14	10.85	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
28/08/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,576.0000	8,682.0000	1.236	0	0	0
28/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	475.0000	430.0000	(9.474)	0	0	0
28/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	304.0000	275.0000	(9.539)	0	0	0
28/08/2009	£ / R	2009/12/14	19.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	270.0000	244.0000	(9.630)	0	0	0
28/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,763.0000	1,856.0000	5.275	0	0	0
28/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	498.0000	560.0000	12.450	0	0	0
28/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,582.0000	6,688.0000	1.610	0	0	0
28/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	566.0000	511.0000	(9.717)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	877.0000	954.0000	8.780	0	0	0
28/08/2009	£ / R 2009/12/14	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	993.0000	1,073.0000	8.056	0	0	0
28/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,527.0000	8,632.0000	1.231	0	0	0
28/08/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,128.0000	8,234.0000	1.304	0	0	0
28/08/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,644.0000	4,748.0000	2.239	0	0	0
28/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
28/08/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,073.0000	1,155.0000	7.642	0	0	0
28/08/2009	£ / R 2009/12/14	13.30	Put	Currency Future	694.0000	765.0000	10.231	0	0	0
28/08/2009	£ / R 2009/12/14	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	17.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
28/08/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,933.0000	3,827.0000	(2.695)	0	0	0
28/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
28/08/2009	£ / R 2009/12/14	15.85	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
28/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,032.0000	1,114.0000	7.946	0	0	0
28/08/2009	£ / R 2009/12/14	12.75	Put	Currency Future	365.0000	414.0000	13.425	0	0	0
28/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,196.0000	1,281.0000	7.107	0	0	0
28/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0
28/08/2009	£ / R 2009/12/14	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	12.85	Call	Currency Future	542.0000	488.0000	(9.963)	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,113.0000	1,197.0000	7.547	0	0	0
28/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,784.0000	3,678.0000	(2.801)	0	0	0
28/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,831.0000	6,937.0000	1.552	0	0	0
28/08/2009	£ / R 2009/12/14	17.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,134.0000	6,240.0000	1.728	0	0	0
28/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
28/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	560.0000	626.0000	11.786	0	0	0
28/08/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,895.0000	2,790.0000	(3.627)	0	0	0
28/08/2009	£ / R 2009/12/14	12.85	Put	Currency Future	415.0000	467.0000	12.530	0	0	0
28/08/2009	£ / R 2009/12/14	17.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	250.0000	226.0000	(9.600)	0	0	0
28/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,495.0000	1,585.0000	6.020	0	0	0
28/08/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,826.0000	8,932.0000	1.201	0	0	0
28/08/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,240.0000	3,135.0000	(3.241)	0	0	0
28/08/2009	£ / R 2009/12/14	10.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,164.0000	2,060.0000	(4.806)	0	0	0
28/08/2009	£ / R	2009/12/14	19.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,931.0000	3,031.0000	3.412	0	0	0
28/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
28/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	437.0000	396.0000	(9.382)	0	0	0
28/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
28/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,923.0000	1,819.0000	(5.408)	0	0	0
28/08/2009	£ / R	2009/12/14	12.35	Call	Currency Future	829.0000	757.0000	(8.685)	0	0	0
28/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,280.0000	1,366.0000	6.719	0	0	0
28/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,842.0000	4,947.0000	2.169	0	0	0
28/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
28/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,260.0000	2,157.0000	(4.558)	0	0	0
28/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
28/08/2009	£ / R	2009/12/14	21.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R	2009/12/14	15.90	Put	Currency Future	2,979.0000	3,080.0000	3.390	0	0	0
28/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,892.0000	4,997.0000	2.146	0	0	0
28/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,944.0000	2,839.0000	(3.567)	0	0	0
28/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	954.0000	1,033.0000	8.281	0	0	0
28/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,540.0000	1,439.0000	(6.558)	0	0	0
28/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
28/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
28/08/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,446.0000	1,345.0000	(6.985)	0	0	0
28/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	915.0000	993.0000	8.525	0	0	0
28/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
28/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
28/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,149.0000	4,254.0000	2.531	0	0	0
28/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,718.0000	1,811.0000	5.413	0	0	0
28/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	660.0000	729.0000	10.455	0	0	0
28/08/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,433.0000	6,539.0000	1.648	0	0	0
28/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	214.0000	194.0000	(9.346)	0	0	0
28/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,971.0000	1,867.0000	(5.277)	0	0	0
28/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,260.0000	1,160.0000	(7.937)	0	0	0
28/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	733.0000	667.0000	(9.004)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	79.0000	85.0000	7.595	0	0	0
28/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	592.0000	535.0000	(9.628)	0	0	0
28/08/2009	£ / R	2009/12/14	17.90	Put	Currency Future	4,941.0000	5,046.0000	2.125	0	0	0
28/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,176.0000	2,272.0000	4.412	0	0	0
28/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
28/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
28/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,306.0000	1,206.0000	(7.657)	0	0	0
28/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,583.0000	1,675.0000	5.812	0	0	0
28/08/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,427.0000	8,533.0000	1.258	0	0	0
28/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,735.0000	3,629.0000	(2.838)	0	0	0
28/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
28/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	256.0000	296.0000	15.625	0	0	0
28/08/2009	£ / R	2009/12/14	20.95	Put	Currency Future	0.0000	8,084.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,388.0000	3,283.0000	(3.099)	0	0	0
28/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	329.0000	298.0000	(9.422)	0	0	0
28/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	117.0000	140.0000	19.658	0	0	0
28/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,503.0000	2,399.0000	(4.155)	0	0	0
28/08/2009	£ / R	2009/12/14	8.95	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,931.0000	7,037.0000	1.529	0	0	0
28/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	915.0000	993.0000	8.525	0	0	0
28/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,212.0000	2,109.0000	(4.656)	0	0	0
28/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,545.0000	4,649.0000	2.288	0	0	0
28/08/2009	£ / R	2009/12/14	8.95	Call	Currency Future	0.0000	3,927.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,926.0000	9,032.0000	1.188	0	0	0
28/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	468.0000	528.0000	12.821	0	0	0
28/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	802.0000	877.0000	9.352	0	0	0
28/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,100.0000	4,204.0000	2.537	0	0	0
28/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
28/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,032.0000	1,114.0000	7.946	0	0	0
28/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,533.0000	6,638.0000	1.607	0	0	0
28/08/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	£ / R 2009/12/14	17.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/08/2009	£ / R 2009/12/14	12.95	Call	Currency Future	495.0000	449.0000	(9.293)	0	0	0
28/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
28/08/2009	£ / R 2009/12/14	11.80	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
28/08/2009	£ / R 2009/12/14	19.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	£ / R 2009/12/14	9.95	Call	Currency Future	0.0000	2,938.0000	100.000	0	0	0
28/08/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,477.0000	8,583.0000	1.250	0	0	0
28/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,038.0000	2,133.0000	4.661	0	0	0
28/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0
28/08/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,487.0000	3,381.0000	(3.040)	0	0	0
28/08/2009	£ / R 2009/12/14	9.95	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
28/08/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,483.0000	6,588.0000	1.620	0	0	0
28/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	145.0000	131.0000	(9.655)	0	0	0
28/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	437.0000	396.0000	(9.382)	0	0	0
28/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	993.0000	1,073.0000	8.056	0	0	0
28/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,085.0000	6,190.0000	1.726	0	0	0
28/08/2009	£ / R 2009/12/14	21.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	£ / R 2009/12/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	£ / R 2009/12/14	18.95	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
28/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	199.0000	180.0000	(9.548)	0	0	0
28/08/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,876.0000	8,982.0000	1.194	0	0	0
28/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
28/08/2009	£ / R 2009/12/14	13.70	Call	Currency Future	270.0000	244.0000	(9.630)	0	0	0
28/08/2009	£ / R 2009/12/14	12.05	Call	Currency Future	1,044.0000	961.0000	(7.950)	0	0	0
28/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	342.0000	310.0000	(9.357)	0	0	0
28/08/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,597.0000	2,696.0000	3.812	0	0	0
28/08/2009	£ / R 2009/12/14	10.95	Put	Currency Future	0.0000	43.0000	100.000	0	0	0
28/08/2009	£ / R 2009/12/14	21.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
28/08/2009	£ / R 2009/12/14	13.25	Call	Currency Future	387.0000	350.0000	(9.561)	0	0	0
28/08/2009	£ / R 2009/12/14	21.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,748.0000	2,643.0000	(3.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
28/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,078.0000	8,184.0000	1.312	0	0	0
28/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	560.0000	626.0000	11.786	0	0	0
28/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
28/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,778.0000	1,676.0000	(5.737)	0	0	0
28/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,309.0000	2,205.0000	(4.504)	0	0	0
28/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	403.0000	365.0000	(9.429)	0	0	0
28/08/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,277.0000	8,383.0000	1.281	0	0	0
28/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,322.0000	1,410.0000	6.657	0	0	0
28/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,539.0000	1,630.0000	5.913	0	0	0
28/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,237.0000	1,323.0000	6.952	0	0	0
28/08/2009	£ / R	2009/12/14	17.65	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
28/08/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,693.0000	4,798.0000	2.237	0	0	0
28/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,682.0000	6,788.0000	1.586	0	0	0
28/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	10.95	Call	Currency Future	0.0000	1,964.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,495.0000	4,600.0000	2.336	0	0	0
28/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,284.0000	6,389.0000	1.671	0	0	0
28/08/2009	£ / R	2009/12/14	16.95	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,583.0000	1,675.0000	5.812	0	0	0
28/08/2009	£ / R	2009/12/14	18.95	Put	Currency Future	0.0000	6,091.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	297.0000	340.0000	14.478	0	0	0
28/08/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,550.0000	2,648.0000	3.843	0	0	0
28/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,289.0000	3,184.0000	(3.192)	0	0	0
28/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,297.0000	4,402.0000	2.444	0	0	0
28/08/2009	£ / R	2009/12/14	16.95	Put	Currency Future	0.0000	4,105.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	342.0000	388.0000	13.450	0	0	0
28/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,676.0000	8,782.0000	1.222	0	0	0
28/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
28/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
28/08/2009	£ / R	2009/12/14	11.95	Put	Currency Future	0.0000	116.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	518.0000	468.0000	(9.653)	0	0	0
28/08/2009	£ / R	2009/12/14	11.45	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
28/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	897.0000	821.0000	(8.473)	0	0	0
28/08/2009	£ / R	2009/12/14	11.95	Call	Currency Future	0.0000	1,036.0000	100.000	0	0	0
28/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	619.0000	559.0000	(9.693)	0	0	0
28/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	441.0000	497.0000	12.698	0	0	0
28/08/2009	£ / R	2009/12/14	12.45	Call	Currency Future	764.0000	696.0000	(8.901)	0	0	0
28/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,353.0000	1,252.0000	(7.465)	0	0	0
28/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,539.0000	1,630.0000	5.913	0	0	0
28/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	170.0000	201.0000	18.235	0	0	0
28/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	237.0000	275.0000	16.034	0	0	0
28/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,362.0000	2,459.0000	4.107	0	0	0
28/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
28/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,322.0000	1,410.0000	6.657	0	0	0
28/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/08/2009	£ / R	2009/12/14	14.25	Call	Currency Future	178.0000	162.0000	(8.989)	0	0	0
28/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
28/08/2009	£ / R	2009/12/14	10.45	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
28/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,451.0000	1,541.0000	6.203	0	0	0
28/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
28/08/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,739.0000	2,839.0000	3.651	0	0	0
28/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	674.0000	611.0000	(9.347)	0	0	0
28/08/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,726.0000	8,832.0000	1.215	0	0	0
28/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,787.0000	2,887.0000	3.588	0	0	0
28/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
28/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	76.0000	82.0000	7.895	0	0	0
28/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	357.0000	323.0000	(9.524)	0	0	0
28/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	730.0000	802.0000	9.863	0	0	0
28/08/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,019.0000	1,915.0000	(5.151)	0	0	0
28/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/08/2009	£ / R	2009/12/14	21.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	19.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,028.0000	8,134.0000	1.320	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,743.0000	4,848.0000	2.214	0	0	0
28/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,732.0000	6,837.0000	1.560	0	0	0
28/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
28/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,399.0000	1,299.0000	(7.148)	0	0	0
28/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	646.0000	585.0000	(9.443)	0	0	0
28/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
28/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
28/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,365.0000	1,453.0000	6.447	0	0	0
28/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	199.0000	180.0000	(9.548)	0	0	0
28/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,196.0000	1,281.0000	7.107	0	0	0
28/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
28/08/2009	£ / R 2009/12/14	14.95	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
28/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,280.0000	1,366.0000	6.719	0	0	0
28/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,113.0000	1,197.0000	7.547	0	0	0
28/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
28/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
28/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,176.0000	2,272.0000	4.412	0	0	0
28/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,808.0000	1,902.0000	5.199	0	0	0
28/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,083.0000	998.0000	(7.849)	0	0	0
28/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,552.0000	2,448.0000	(4.075)	0	0	0
28/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	319.0000	364.0000	14.107	0	0	0
28/08/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,085.0000	2,179.0000	4.508	0	0	0
28/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	155.0000	141.0000	(9.032)	0	0	0
28/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,983.0000	3,877.0000	(2.661)	0	0	0
28/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,588.0000	1,486.0000	(6.423)	0	0	0
28/08/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,628.0000	1,720.0000	5.651	0	0	0
28/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,536.0000	3,431.0000	(2.969)	0	0	0
28/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	2,994.0000	2,888.0000	(3.540)	0	0	0
28/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	106.0000	128.0000	20.755	0	0	0
28/08/2009	£ / R 2009/12/14	17.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/08/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,050.0000	4,155.0000	2.593	0	0	0
28/08/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,198.0000	4,303.0000	2.501	0	0	0
28/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,035.0000	6,140.0000	1.740	0	0	0
28/08/2009	£ / R	2009/12/14	10.65	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
28/08/2009	£ / R	2009/12/14	11.65	Put	Currency Future	72.0000	78.0000	8.333	0	0	0
28/08/2009	£ / R	2009/12/14	9.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,339.0000	3,233.0000	(3.175)	0	0	0
28/08/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,357.0000	2,253.0000	(4.412)	0	0	0
28/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,184.0000	6,290.0000	1.714	0	0	0
28/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,269.0000	2,365.0000	4.231	0	0	0
28/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
28/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	142.0000	169.0000	19.014	0	0	0
28/08/2009	£ / R	2009/12/14	19.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	969.0000	889.0000	(8.256)	0	0	0
28/08/2009	£ / R	2009/12/14	11.00	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
28/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,834.0000	3,728.0000	(2.765)	0	0	0
28/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,178.0000	8,283.0000	1.284	0	0	0
28/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,846.0000	2,741.0000	(3.689)	0	0	0
28/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,874.0000	1,771.0000	(5.496)	0	0	0
28/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
28/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
28/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	214.0000	194.0000	(9.346)	0	0	0
28/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,237.0000	1,323.0000	6.952	0	0	0
28/08/2009	£ / R	2010/03/15			Currency Future	13.1839	13.0779	(0.804)	13.1800	13.1400	221
28/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,495.0000	1,579.0000	5.619	0	0	0
28/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,335.0000	1,417.0000	6.142	0	0	0
28/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,023.0000	5,124.0000	2.011	0	0	0
28/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,926.0000	5,027.0000	2.050	0	0	0
28/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	237.0000	222.0000	(6.329)	0	0	0
28/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
28/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	379.0000	357.0000	(5.805)	0	0	0
28/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2010/03/15	16.05	Put	Currency Future	3,030.0000	3,126.0000	3.168	0	0	0
28/08/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,219.0000	1,299.0000	6.563	0	0	0
28/08/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,353.0000	2,444.0000	3.867	0	0	0
28/08/2009	£ / R 2010/03/15	14.10	Call	Currency Future	419.0000	395.0000	(5.728)	0	0	0
28/08/2009	£ / R 2010/03/15	12.10	Call	Currency Future	1,295.0000	1,216.0000	(6.100)	0	0	0
28/08/2009	£ / R 2010/03/15	16.05	Call	Currency Future	164.0000	154.0000	(6.098)	0	0	0
28/08/2009	£ / R 2010/03/15	13.55	Put	Currency Future	928.0000	1,000.0000	7.759	0	0	0
28/08/2009	£ / R 2010/03/15	17.30	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
28/08/2009	£ / R 2010/03/15	22.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R 2010/03/15	22.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	£ / R 2010/03/15	13.05	Put	Currency Future	612.0000	669.0000	9.314	0	0	0
28/08/2009	£ / R 2010/03/15	13.60	Put	Currency Future	962.0000	1,036.0000	7.692	0	0	0
28/08/2009	£ / R 2010/03/15	13.55	Call	Currency Future	561.0000	528.0000	(5.882)	0	0	0
28/08/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,262.0000	3,359.0000	2.974	0	0	0
28/08/2009	£ / R 2010/03/15	13.65	Call	Currency Future	532.0000	500.0000	(6.015)	0	0	0
28/08/2009	£ / R 2010/03/15	13.00	Call	Currency Future	768.0000	718.0000	(6.510)	0	0	0
28/08/2009	£ / R 2010/03/15	20.15	Put	Currency Future	6,989.0000	7,094.0000	1.502	0	0	0
28/08/2009	£ / R 2010/03/15	18.05	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
28/08/2009	£ / R 2010/03/15	16.30	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
28/08/2009	£ / R 2010/03/15	9.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
28/08/2009	£ / R 2010/03/15	16.00	Put	Currency Future	2,984.0000	3,080.0000	3.217	0	0	0
28/08/2009	£ / R 2010/03/15	16.15	Put	Currency Future	3,122.0000	3,219.0000	3.107	0	0	0
28/08/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,890.0000	6,995.0000	1.524	0	0	0
28/08/2009	£ / R 2010/03/15	12.30	Put	Currency Future	270.0000	308.0000	14.074	0	0	0
28/08/2009	£ / R 2010/03/15	19.75	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/08/2009	£ / R 2010/03/15	18.00	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
28/08/2009	£ / R 2010/03/15	22.15	Put	Currency Future	8,976.0000	9,081.0000	1.170	0	0	0
28/08/2009	£ / R 2010/03/15	13.05	Call	Currency Future	746.0000	697.0000	(6.568)	0	0	0
28/08/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,209.0000	4,308.0000	2.352	0	0	0
28/08/2009	£ / R 2010/03/15	10.25	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
28/08/2009	£ / R 2010/03/15	10.10	Call	Currency Future	3,122.0000	3,018.0000	(3.331)	0	0	0
28/08/2009	£ / R 2010/03/15	18.00	Put	Currency Future	4,878.0000	4,979.0000	2.071	0	0	0
28/08/2009	£ / R 2010/03/15	16.15	Call	Currency Future	156.0000	147.0000	(5.769)	0	0	0
28/08/2009	£ / R 2010/03/15	22.05	Put	Currency Future	8,877.0000	8,982.0000	1.183	0	0	0
28/08/2009	£ / R 2010/03/15	13.60	Call	Currency Future	546.0000	514.0000	(5.861)	0	0	0
28/08/2009	£ / R 2010/03/15	11.30	Put	Currency Future	79.0000	92.0000	16.456	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
28/08/2009	£ / R 2010/03/15	9.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,791.0000	6,896.0000	1.546	0	0	0
28/08/2009	£ / R 2010/03/15	10.10	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
28/08/2009	£ / R 2010/03/15	16.00	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
28/08/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,153.0000	1,086.0000	(5.811)	0	0	0
28/08/2009	£ / R 2010/03/15	19.25	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/08/2009	£ / R 2010/03/15	19.75	Put	Currency Future	6,592.0000	6,697.0000	1.593	0	0	0
28/08/2009	£ / R 2010/03/15	21.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	£ / R 2010/03/15	13.00	Put	Currency Future	584.0000	640.0000	9.589	0	0	0
28/08/2009	£ / R 2010/03/15	13.15	Call	Currency Future	702.0000	658.0000	(6.268)	0	0	0
28/08/2009	£ / R 2010/03/15	10.30	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
28/08/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,096.0000	6,201.0000	1.722	0	0	0
28/08/2009	£ / R 2010/03/15	21.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,778.0000	8,883.0000	1.196	0	0	0
28/08/2009	£ / R 2010/03/15	12.00	Put	Currency Future	189.0000	210.0000	11.111	0	0	0
28/08/2009	£ / R 2010/03/15	22.10	Put	Currency Future	8,927.0000	9,032.0000	1.176	0	0	0
28/08/2009	£ / R 2010/03/15	22.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R 2010/03/15	21.25	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/08/2009	£ / R 2010/03/15	21.75	Put	Currency Future	8,579.0000	8,684.0000	1.224	0	0	0
28/08/2009	£ / R 2010/03/15	19.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/08/2009	£ / R 2010/03/15	11.00	Call	Currency Future	2,245.0000	2,142.0000	(4.588)	0	0	0
28/08/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,144.0000	1,222.0000	6.818	0	0	0
28/08/2009	£ / R 2010/03/15	21.25	Put	Currency Future	8,084.0000	8,188.0000	1.286	0	0	0
28/08/2009	£ / R 2010/03/15	14.70	Put	Currency Future	1,828.0000	1,917.0000	4.869	0	0	0
28/08/2009	£ / R 2010/03/15	11.00	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
28/08/2009	£ / R 2010/03/15	13.45	Put	Currency Future	859.0000	929.0000	8.149	0	0	0
28/08/2009	£ / R 2010/03/15	13.85	Call	Currency Future	478.0000	449.0000	(6.067)	0	0	0
28/08/2009	£ / R 2010/03/15	13.65	Put	Currency Future	998.0000	1,072.0000	7.415	0	0	0
28/08/2009	£ / R 2010/03/15	14.70	Call	Currency Future	312.0000	295.0000	(5.449)	0	0	11,630
28/08/2009	£ / R 2010/03/15	12.00	Call	Currency Future	1,373.0000	1,288.0000	(6.191)	0	0	0
28/08/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,963.0000	1,870.0000	(4.738)	0	0	0
28/08/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,162.0000	4,260.0000	2.355	0	0	0
28/08/2009	£ / R 2010/03/15	9.15	Call	Currency Future	4,053.0000	3,948.0000	(2.591)	0	0	0
28/08/2009	£ / R 2010/03/15	19.55	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/08/2009	£ / R 2010/03/15	13.40	Put	Currency Future	826.0000	895.0000	8.354	0	0	0
28/08/2009	£ / R 2010/03/15	20.00	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
28/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	627.0000	589.0000	(6.061)	0	0	0
28/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,955.0000	3,850.0000	(2.655)	0	0	0
28/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,394.0000	6,498.0000	1.627	0	0	0
28/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	610.0000	573.0000	(6.066)	0	0	0
28/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
28/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	200.0000	222.0000	11.000	0	0	0
28/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	593.0000	557.0000	(6.071)	0	0	0
28/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	0
28/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,840.0000	6,945.0000	1.535	0	0	0
28/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,940.0000	7,045.0000	1.513	0	0	0
28/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	645.0000	605.0000	(6.202)	0	0	0
28/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	243.0000	227.0000	(6.584)	0	0	0
28/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,381.0000	8,485.0000	1.241	0	0	0
28/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,219.0000	3,115.0000	(3.231)	0	0	0
28/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
28/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	761.0000	828.0000	8.804	0	0	0
28/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,976.0000	2,871.0000	(3.528)	0	0	0
28/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,197.0000	2,094.0000	(4.688)	0	0	0
28/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,827.0000	8,932.0000	1.190	0	0	0
28/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,974.0000	5,076.0000	2.051	0	0	0
28/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,334.0000	1,250.0000	(6.297)	0	0	0
28/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	793.0000	861.0000	8.575	0	0	0
28/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,007.0000	1,914.0000	(4.634)	0	0	0
28/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
28/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	531.0000	585.0000	10.169	0	0	0
28/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	211.0000	238.0000	12.796	0	0	0
28/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
28/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,629.0000	8,734.0000	1.217	0	0	0
28/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	815.0000	763.0000	(6.380)	0	0	11,630
28/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	724.0000	677.0000	(6.492)	0	0	0
28/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	663.0000	623.0000	(6.033)	0	0	0
28/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,186.0000	1,117.0000	(5.818)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2010/03/15	13.25	Put	Currency Future	729.0000	795.0000	9.053	0	0	0
28/08/2009	£ / R 2010/03/15	12.25	Put	Currency Future	252.0000	289.0000	14.683	0	0	0
28/08/2009	£ / R 2010/03/15	13.10	Put	Currency Future	640.0000	699.0000	9.219	0	0	0
28/08/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,309.0000	2,399.0000	3.898	0	0	0
28/08/2009	£ / R 2010/03/15	19.80	Put	Currency Future	6,642.0000	6,747.0000	1.581	0	0	0
28/08/2009	£ / R 2010/03/15	11.10	Call	Currency Future	2,149.0000	2,049.0000	(4.653)	0	0	0
28/08/2009	£ / R 2010/03/15	16.10	Put	Currency Future	3,076.0000	3,173.0000	3.153	0	0	0
28/08/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,906.0000	3,801.0000	(2.688)	0	0	0
28/08/2009	£ / R 2010/03/15	19.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/08/2009	£ / R 2010/03/15	18.10	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
28/08/2009	£ / R 2010/03/15	17.45	Put	Currency Future	4,351.0000	4,450.0000	2.275	0	0	0
28/08/2009	£ / R 2010/03/15	19.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/08/2009	£ / R 2010/03/15	19.60	Put	Currency Future	6,443.0000	6,548.0000	1.630	0	0	0
28/08/2009	£ / R 2010/03/15	16.10	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
28/08/2009	£ / R 2010/03/15	17.45	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
28/08/2009	£ / R 2010/03/15	9.30	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
28/08/2009	£ / R 2010/03/15	19.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/08/2009	£ / R 2010/03/15	13.15	Put	Currency Future	669.0000	731.0000	9.268	0	0	0
28/08/2009	£ / R 2010/03/15	15.45	Put	Currency Future	2,486.0000	2,578.0000	3.701	0	0	0
28/08/2009	£ / R 2010/03/15	21.60	Put	Currency Future	8,430.0000	8,535.0000	1.246	0	0	0
28/08/2009	£ / R 2010/03/15	13.50	Put	Currency Future	893.0000	964.0000	7.951	0	0	0
28/08/2009	£ / R 2010/03/15	15.45	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0
28/08/2009	£ / R 2010/03/15	10.30	Call	Currency Future	2,927.0000	2,822.0000	(3.587)	0	0	0
28/08/2009	£ / R 2010/03/15	21.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/08/2009	£ / R 2010/03/15	13.50	Call	Currency Future	577.0000	542.0000	(6.066)	0	0	0
28/08/2009	£ / R 2010/03/15	19.45	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/08/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,107.0000	1,184.0000	6.956	0	0	0
28/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,034.0000	1,109.0000	7.253	0	0	0
28/08/2009	£ / R 2010/03/15	10.15	Call	Currency Future	3,073.0000	2,969.0000	(3.384)	0	0	0
28/08/2009	£ / R 2010/03/15	21.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/08/2009	£ / R 2010/03/15	13.80	Call	Currency Future	491.0000	461.0000	(6.110)	0	0	0
28/08/2009	£ / R 2010/03/15	14.00	Call	Currency Future	441.0000	416.0000	(5.669)	0	0	0
28/08/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,146.0000	6,250.0000	1.692	0	0	0
28/08/2009	£ / R 2010/03/15	10.15	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
28/08/2009	£ / R 2010/03/15	19.45	Put	Currency Future	6,294.0000	6,399.0000	1.668	0	0	0
28/08/2009	£ / R 2010/03/15	21.30	Put	Currency Future	8,133.0000	8,238.0000	1.291	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,101.0000	2,004.0000	(4.617)	0	0	0
28/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,282.0000	8,386.0000	1.256	0	0	0
28/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,070.0000	1,146.0000	7.103	0	0	0
28/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,181.0000	1,260.0000	6.689	0	0	0
28/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,317.0000	3,213.0000	(3.135)	0	0	0
28/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,257.0000	1,182.0000	(5.967)	0	0	0
28/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	223.0000	254.0000	13.901	0	0	0
28/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	326.0000	368.0000	12.883	0	0	0
28/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	504.0000	474.0000	(5.952)	0	0	0
28/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	518.0000	487.0000	(5.985)	0	0	0
28/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	67.0000	76.0000	13.433	0	0	0
28/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	453.0000	427.0000	(5.740)	0	0	0
28/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	96.0000	111.0000	15.625	0	0	0
28/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	465.0000	438.0000	(5.806)	0	0	0
28/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	65.0000	71.0000	9.231	0	0	0
28/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
28/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,060.0000	996.0000	(6.038)	0	0	0
28/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	430.0000	405.0000	(5.814)	0	0	0
28/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	682.0000	640.0000	(6.158)	0	0	0
28/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,258.0000	1,338.0000	6.359	0	0	0
28/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,758.0000	3,653.0000	(2.794)	0	0	0
28/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	236.0000	271.0000	14.831	0	0	0
28/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,342.0000	2,239.0000	(4.398)	0	0	0
28/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,171.0000	3,067.0000	(3.280)	0	0	0
28/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,830.0000	1,739.0000	(4.973)	0	0	0
28/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,220.0000	1,149.0000	(5.820)	0	0	0
28/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
28/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,780.0000	2,676.0000	(3.741)	0	0	0
28/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	249.0000	233.0000	(6.426)	0	0	0
28/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,452.0000	1,366.0000	(5.923)	0	0	0
28/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,728.0000	8,833.0000	1.203	0	0	0
28/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,296.0000	1,377.0000	6.250	0	0	0

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28/08/2009	£ / R 2010/03/15	10.45	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
28/08/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,344.0000	6,449.0000	1.655	0	0	0
28/08/2009	£ / R 2010/03/15	13.20	Put	Currency Future	698.0000	762.0000	9.169	0	0	0
28/08/2009	£ / R 2010/03/15	11.20	Call	Currency Future	2,052.0000	1,959.0000	(4.532)	0	0	0
28/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,828.0000	3,928.0000	2.612	0	0	0
28/08/2009	£ / R 2010/03/15	19.90	Put	Currency Future	6,741.0000	6,846.0000	1.558	0	0	0
28/08/2009	£ / R 2010/03/15	16.85	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
28/08/2009	£ / R 2010/03/15	15.65	Call	Currency Future	199.0000	186.0000	(6.533)	0	0	0
28/08/2009	£ / R 2010/03/15	11.20	Put	Currency Future	69.0000	81.0000	17.391	0	0	0
28/08/2009	£ / R 2010/03/15	19.90	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,034.0000	1,109.0000	7.253	0	0	0
28/08/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,846.0000	2,941.0000	3.338	0	0	0
28/08/2009	£ / R 2010/03/15	21.50	Put	Currency Future	8,331.0000	8,436.0000	1.260	0	0	0
28/08/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,665.0000	2,758.0000	3.490	0	0	0
28/08/2009	£ / R 2010/03/15	17.90	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
28/08/2009	£ / R 2010/03/15	21.85	Put	Currency Future	8,678.0000	8,783.0000	1.210	0	0	0
28/08/2009	£ / R 2010/03/15	13.70	Call	Currency Future	518.0000	487.0000	(5.985)	0	0	0
28/08/2009	£ / R 2010/03/15	15.85	Call	Currency Future	180.0000	169.0000	(6.111)	0	0	0
28/08/2009	£ / R 2010/03/15	16.80	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
28/08/2009	£ / R 2010/03/15	21.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	£ / R 2010/03/15	14.85	Call	Currency Future	291.0000	275.0000	(5.498)	0	0	0
28/08/2009	£ / R 2010/03/15	15.80	Call	Currency Future	185.0000	173.0000	(6.486)	0	0	0
28/08/2009	£ / R 2010/03/15	9.20	Call	Currency Future	4,004.0000	3,899.0000	(2.622)	0	0	0
28/08/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,782.0000	4,882.0000	2.091	0	0	0
28/08/2009	£ / R 2010/03/15	12.85	Put	Currency Future	506.0000	558.0000	10.277	0	0	0
28/08/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,801.0000	2,895.0000	3.356	0	0	0
28/08/2009	£ / R 2010/03/15	9.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
28/08/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,780.0000	3,880.0000	2.646	0	0	0
28/08/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,914.0000	2,004.0000	4.702	0	0	0
28/08/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,957.0000	2,047.0000	4.599	0	0	0
28/08/2009	£ / R 2010/03/15	17.80	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
28/08/2009	£ / R 2010/03/15	10.20	Call	Currency Future	3,025.0000	2,920.0000	(3.471)	0	0	0
28/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,892.0000	2,987.0000	3.285	0	0	0
28/08/2009	£ / R 2010/03/15	12.85	Call	Currency Future	840.0000	786.0000	(6.429)	0	0	0
28/08/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,686.0000	4,786.0000	2.134	0	0	0
28/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,265.0000	2,355.0000	3.974	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	168.0000	188.0000	11.905	0	0	0
28/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,375.0000	1,457.0000	5.964	0	0	0
28/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,733.0000	3,832.0000	2.652	0	0	0
28/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
28/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	409.0000	385.0000	(5.868)	0	0	0
28/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
28/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
28/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
28/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
28/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
28/08/2009	£ / R	2010/03/15	15.90	Call	Currency Future	176.0000	165.0000	(6.250)	0	0	0
28/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	865.0000	810.0000	(6.358)	0	0	0
28/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,001.0000	2,091.0000	4.498	0	0	0
28/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	433.0000	482.0000	11.316	0	0	0
28/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,542.0000	4,642.0000	2.202	0	0	0
28/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,734.0000	4,834.0000	2.112	0	0	0
28/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	194.0000	182.0000	(6.186)	0	0	0
28/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,397.0000	2,488.0000	3.796	0	0	0
28/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,591.0000	3,690.0000	2.757	0	0	0
28/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	917.0000	860.0000	(6.216)	0	0	0
28/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	231.0000	216.0000	(6.494)	0	0	0
28/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,638.0000	4,738.0000	2.156	0	0	0
28/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,691.0000	6,796.0000	1.569	0	0	0
28/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,710.0000	2,804.0000	3.469	0	0	0
28/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
28/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	209.0000	196.0000	(6.220)	0	0	0
28/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,638.0000	3,737.0000	2.721	0	0	0
28/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	288.0000	327.0000	13.542	0	0	0
28/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
28/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
28/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	84.0000	98.0000	16.667	0	0	0
28/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
28/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	158.0000	178.0000	12.658	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
28/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	122.0000	115.0000	(5.738)	0	0	0
28/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,878.0000	2,773.0000	(3.648)	0	0	0
28/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,786.0000	1,874.0000	4.927	0	0	0
28/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,492.0000	1,406.0000	(5.764)	0	0	0
28/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,590.0000	4,690.0000	2.179	0	0	0
28/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,121.0000	1,055.0000	(5.888)	0	0	0
28/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,575.0000	2,668.0000	3.612	0	0	0
28/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
28/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	132.0000	150.0000	13.636	0	0	0
28/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,257.0000	4,355.0000	2.302	0	0	0
28/08/2009	£ / R	2010/03/15	17.75	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
28/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,391.0000	2,287.0000	(4.350)	0	0	0
28/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
28/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,585.0000	2,481.0000	(4.023)	0	0	0
28/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,195.0000	6,300.0000	1.695	0	0	0
28/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
28/08/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,047.0000	6,151.0000	1.720	0	0	0
28/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,562.0000	3,457.0000	(2.948)	0	0	0
28/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,304.0000	4,403.0000	2.300	0	0	0
28/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,616.0000	1,528.0000	(5.446)	0	0	0
28/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,918.0000	1,826.0000	(4.797)	0	0	0
28/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	319.0000	302.0000	(5.329)	0	0	0
28/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
28/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,034.0000	8,139.0000	1.307	0	0	0
28/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
28/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,441.0000	2,533.0000	3.769	0	0	0
28/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
28/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,857.0000	3,752.0000	(2.722)	0	0	0
28/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	124.0000	141.0000	13.710	0	0	0
28/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,536.0000	2,433.0000	(4.062)	0	0	0
28/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
28/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,658.0000	1,569.0000	(5.368)	0	0	0
28/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,245.0000	6,350.0000	1.681	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,513.0000	3,408.0000	(2.989)	0	0	0
28/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,115.0000	4,213.0000	2.382	0	0	0
28/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	410.0000	458.0000	11.707	0	0	0
28/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	481.0000	532.0000	10.603	0	0	0
28/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	944.0000	886.0000	(6.144)	0	0	0
28/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,232.0000	8,337.0000	1.276	0	0	0
28/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,183.0000	8,287.0000	1.271	0	0	0
28/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,686.0000	3,785.0000	2.686	0	0	0
28/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
28/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,574.0000	1,487.0000	(5.527)	0	0	0
28/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	225.0000	211.0000	(6.222)	0	0	0
28/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,755.0000	2,850.0000	3.448	0	0	0
28/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,415.0000	3,310.0000	(3.075)	0	0	0
28/08/2009	£ / R	2010/03/15	11.55	Put	Currency Future	109.0000	126.0000	15.596	0	0	0
28/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,439.0000	2,336.0000	(4.223)	0	0	0
28/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	119.0000	113.0000	(5.042)	0	0	0
28/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	149.0000	168.0000	12.752	0	0	0
28/08/2009	£ / R	2010/03/15	10.55	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
28/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,533.0000	1,446.0000	(5.675)	0	0	0
28/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,001.0000	940.0000	(6.094)	0	0	0
28/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	306.0000	347.0000	13.399	0	0	0
28/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
28/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	367.0000	412.0000	12.262	0	0	0
28/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	90.0000	105.0000	16.667	0	0	0
28/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	335.0000	316.0000	(5.672)	0	0	0
28/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,701.0000	1,788.0000	5.115	0	0	0
28/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
28/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,682.0000	2,578.0000	(3.878)	0	0	0
28/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,493.0000	6,598.0000	1.617	0	0	0
28/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,496.0000	3,595.0000	2.832	0	0	0
28/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,447.0000	4,546.0000	2.226	0	0	0
28/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,480.0000	8,585.0000	1.238	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
28/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,807.0000	3,702.0000	(2.758)	0	0	0
28/08/2009	£ / R	2010/03/15	9.55	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
28/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,874.0000	1,782.0000	(4.909)	0	0	0
28/08/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,743.0000	1,653.0000	(5.164)	0	0	0
28/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,090.0000	1,025.0000	(5.963)	0	0	0
28/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,464.0000	3,359.0000	(3.031)	0	0	0
28/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
28/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	189.0000	177.0000	(6.349)	0	0	0
28/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,871.0000	1,960.0000	4.757	0	0	0
28/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,829.0000	2,724.0000	(3.712)	0	0	0
28/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,660.0000	3,555.0000	(2.869)	0	0	0
28/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	891.0000	835.0000	(6.285)	0	0	0
28/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	457.0000	507.0000	10.941	0	0	0
28/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,044.0000	2,135.0000	4.452	0	0	0
28/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	305.0000	288.0000	(5.574)	0	0	0
28/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	172.0000	161.0000	(6.395)	0	0	0
28/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	140.0000	159.0000	13.571	0	0	0
28/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,938.0000	3,033.0000	3.233	0	0	0
28/08/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,488.0000	2,384.0000	(4.180)	0	0	0
28/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,876.0000	3,976.0000	2.580	0	0	0
28/08/2009	£ / R	2010/03/15	10.75	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
28/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
28/08/2009	£ / R	2010/03/15	9.75	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
28/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
28/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
28/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,830.0000	4,930.0000	2.070	0	0	0
28/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	558.0000	612.0000	9.677	0	0	0
28/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	110.0000	103.0000	(6.364)	0	0	0
28/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	178.0000	199.0000	11.798	0	0	0
28/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,366.0000	3,262.0000	(3.090)	0	0	0
28/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	791.0000	740.0000	(6.448)	0	0	0
28/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,268.0000	3,164.0000	(3.182)	0	0	0
28/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	36.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
28/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,294.0000	2,191.0000	(4.490)	0	0	0
28/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,412.0000	1,327.0000	(6.020)	0	0	0
28/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
28/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	117.0000	133.0000	13.675	0	0	0
28/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,634.0000	2,530.0000	(3.948)	0	0	0
28/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,701.0000	1,611.0000	(5.291)	0	0	0
28/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
28/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	972.0000	912.0000	(6.173)	0	0	0
28/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,611.0000	3,506.0000	(2.908)	0	0	0
28/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	388.0000	434.0000	11.856	0	0	0
28/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,743.0000	1,831.0000	5.049	0	0	0
28/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
28/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,620.0000	2,713.0000	3.550	0	0	0
28/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	327.0000	309.0000	(5.505)	0	0	0
28/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
28/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
28/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,494.0000	4,594.0000	2.225	0	0	0
28/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,544.0000	3,642.0000	2.765	0	0	0
28/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	346.0000	390.0000	12.717	0	0	0
28/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,030.0000	967.0000	(6.117)	0	0	0
28/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	103.0000	118.0000	14.563	0	0	0
28/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,659.0000	1,746.0000	5.244	0	0	0
28/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,530.0000	2,623.0000	3.676	0	0	0
28/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	214.0000	201.0000	(6.075)	0	0	0
28/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,449.0000	3,548.0000	2.870	0	0	0
28/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	133.0000	125.0000	(6.015)	0	0	0
28/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
28/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,787.0000	1,696.0000	(5.092)	0	0	0
28/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,731.0000	2,627.0000	(3.808)	0	0	0
28/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
28/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,709.0000	3,604.0000	(2.831)	0	0	0
28/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,399.0000	4,498.0000	2.251	0	0	0
28/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	343.0000	324.0000	(5.539)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14			Currency Future	13.3817	13.2788	(0.769)	0.0000	0.0000	0
28/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	74.0000	79.0000	6.757	0	0	0
28/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
28/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,161.0000	6,257.0000	1.558	0	0	0
28/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,669.0000	1,589.0000	(4.793)	0	0	0
28/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
28/08/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,691.0000	8,792.0000	1.162	0	0	0
28/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	106.0000	110.0000	3.774	0	0	0
28/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
28/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
28/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	587.0000	560.0000	(4.600)	0	0	0
28/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,524.0000	2,425.0000	(3.922)	0	0	0
28/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,238.0000	3,137.0000	(3.119)	0	0	0
28/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,736.0000	6,833.0000	1.440	0	0	0
28/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,338.0000	2,239.0000	(4.234)	0	0	0
28/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,948.0000	2,850.0000	(3.324)	0	0	0
28/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,318.0000	1,258.0000	(4.552)	0	0	0
28/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	237.0000	260.0000	9.705	0	0	0
28/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	769.0000	733.0000	(4.681)	0	0	0
28/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/08/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,205.0000	1,148.0000	(4.730)	0	0	0
28/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,281.0000	1,354.0000	5.699	0	0	0
28/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	135.0000	151.0000	11.852	0	0	0
28/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
28/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,210.0000	1,281.0000	5.868	0	0	0
28/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
28/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
28/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,140.0000	1,209.0000	6.053	0	0	0
28/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,921.0000	3,820.0000	(2.576)	0	0	0
28/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	387.0000	429.0000	10.853	0	0	0
28/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,292.0000	2,193.0000	(4.319)	0	0	0
28/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
28/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	352.0000	335.0000	(4.830)	0	0	0
28/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	619.0000	672.0000	8.562	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2010/06/14	21.75	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/08/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,037.0000	1,104.0000	6.461	0	0	0
28/08/2009	£ / R 2010/06/14	13.75	Call	Currency Future	737.0000	702.0000	(4.749)	0	0	0
28/08/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,067.0000	1,979.0000	(4.257)	0	0	0
28/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	314.0000	299.0000	(4.777)	0	0	0
28/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	110.0000	114.0000	3.636	0	0	0
28/08/2009	£ / R 2010/06/14	19.75	Put	Currency Future	6,448.0000	6,544.0000	1.489	0	0	0
28/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	691.0000	659.0000	(4.631)	0	0	0
28/08/2009	£ / R 2010/06/14	9.65	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
28/08/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,099.0000	8,200.0000	1.247	0	0	0
28/08/2009	£ / R 2010/06/14	20.20	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
28/08/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,015.0000	3,104.0000	2.952	0	0	0
28/08/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,621.0000	2,707.0000	3.281	0	0	0
28/08/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,301.0000	4,394.0000	2.162	0	0	0
28/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	314.0000	299.0000	(4.777)	0	0	0
28/08/2009	£ / R 2010/06/14	12.20	Put	Currency Future	304.0000	332.0000	9.211	0	0	0
28/08/2009	£ / R 2010/06/14	17.60	Call	Currency Future	176.0000	167.0000	(5.114)	0	0	0
28/08/2009	£ / R 2010/06/14	12.65	Put	Currency Future	473.0000	519.0000	9.725	0	0	0
28/08/2009	£ / R 2010/06/14	13.55	Put	Currency Future	971.0000	1,036.0000	6.694	0	0	0
28/08/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,592.0000	8,693.0000	1.176	0	0	0
28/08/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,394.0000	4,488.0000	2.139	0	0	0
28/08/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,774.0000	3,673.0000	(2.676)	0	0	0
28/08/2009	£ / R 2010/06/14	13.80	Call	Currency Future	721.0000	688.0000	(4.577)	0	0	0
28/08/2009	£ / R 2010/06/14	17.50	Call	Currency Future	183.0000	173.0000	(5.464)	0	0	12,265
28/08/2009	£ / R 2010/06/14	19.10	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
28/08/2009	£ / R 2010/06/14	13.60	Call	Currency Future	786.0000	749.0000	(4.707)	0	0	0
28/08/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,806.0000	2,707.0000	(3.528)	0	0	0
28/08/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,485.0000	5,383.0000	(1.860)	0	0	0
28/08/2009	£ / R 2010/06/14	14.05	Call	Currency Future	650.0000	620.0000	(4.615)	0	0	0
28/08/2009	£ / R 2010/06/14	13.85	Call	Currency Future	706.0000	673.0000	(4.674)	0	0	0
28/08/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,823.0000	5,921.0000	1.683	0	0	0
28/08/2009	£ / R 2010/06/14	13.60	Put	Currency Future	1,004.0000	1,070.0000	6.574	0	0	0
28/08/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,237.0000	5,135.0000	(1.948)	0	0	0
28/08/2009	£ / R 2010/06/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,318.0000	1,391.0000	5.539	0	0	0
28/08/2009	£ / R 2010/06/14	11.55	Put	Currency Future	152.0000	169.0000	11.184	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,174.0000	1,245.0000	6.048	0	0	0
28/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	297.0000	283.0000	(4.714)	0	0	0
28/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,260.0000	1,202.0000	(4.603)	0	0	0
28/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,640.0000	6,737.0000	1.461	0	0	0
28/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,486.0000	1,411.0000	(5.047)	0	0	0
28/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
28/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	429.0000	473.0000	10.256	0	0	0
28/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
28/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,882.0000	2,970.0000	3.053	0	0	0
28/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,839.0000	8,941.0000	1.154	0	0	0
28/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	700.0000	755.0000	7.857	0	0	0
28/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,355.0000	1,428.0000	5.387	0	0	0
28/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,051.0000	1,001.0000	(4.757)	0	0	0
28/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,881.0000	6,978.0000	1.410	0	0	0
28/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	161.0000	179.0000	11.180	0	0	0
28/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	636.0000	607.0000	(4.560)	0	0	0
28/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	440.0000	421.0000	(4.318)	0	0	0
28/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
28/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	938.0000	892.0000	(4.904)	0	0	0
28/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,793.0000	4,692.0000	(2.107)	0	0	0
28/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
28/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
28/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	757.0000	814.0000	7.530	0	0	0
28/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
28/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,395.0000	8,496.0000	1.203	0	0	0
28/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,795.0000	2,882.0000	3.113	0	0	0
28/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,200.0000	2,104.0000	(4.364)	0	0	0
28/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
28/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,723.0000	4,818.0000	2.011	0	0	0
28/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,335.0000	3,234.0000	(3.028)	0	0	0
28/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	326.0000	311.0000	(4.601)	0	0	0
28/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,019.0000	3,918.0000	(2.513)	0	0	0
28/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,882.0000	2,970.0000	3.053	0	0	0
28/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
28/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,627.0000	3,526.0000	(2.785)	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
28/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,943.0000	1,858.0000	(4.375)	0	0	0
28/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	202.0000	223.0000	10.396	0	0	0
28/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	519.0000	568.0000	9.441	0	0	0
28/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
28/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	803.0000	765.0000	(4.732)	0	0	0
28/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,872.0000	3,771.0000	(2.608)	0	0	0
28/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,505.0000	1,581.0000	5.050	0	0	0
28/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	982.0000	934.0000	(4.888)	0	0	0
28/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	410.0000	392.0000	(4.390)	0	0	0
28/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	663.0000	633.0000	(4.525)	0	0	0
28/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,901.0000	2,802.0000	(3.413)	0	0	0
28/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,198.0000	8,298.0000	1.220	0	0	0
28/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
28/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,278.0000	2,364.0000	3.775	0	0	0
28/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,629.0000	4,724.0000	2.052	0	0	0
28/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,105.0000	1,174.0000	6.244	0	0	0
28/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,108.0000	2,192.0000	3.985	0	0	0
28/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,268.0000	7,367.0000	1.362	0	0	0
28/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,823.0000	1,740.0000	(4.553)	0	0	0
28/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,543.0000	6,640.0000	1.483	0	0	0
28/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,984.0000	1,898.0000	(4.335)	0	0	0
28/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,256.0000	6,352.0000	1.535	0	0	0
28/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,444.0000	8,545.0000	1.196	0	0	0
28/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	281.0000	268.0000	(4.626)	0	0	0
28/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	171.0000	189.0000	10.526	0	0	0
28/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	143.0000	160.0000	11.888	0	0	0
28/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,996.0000	2,897.0000	(3.304)	0	0	0
28/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
28/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	191.0000	211.0000	10.471	0	0	0
28/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,493.0000	8,594.0000	1.189	0	0	0
28/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,071.0000	1,139.0000	6.349	0	0	0
28/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
28/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	89.0000	93.0000	4.494	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	303.0000	288.0000	(4.950)	0	0	0
28/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	396.0000	377.0000	(4.798)	0	0	0
28/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,711.0000	2,613.0000	(3.615)	0	0	0
28/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	753.0000	717.0000	(4.781)	0	0	0
28/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,974.0000	4,068.0000	2.365	0	0	0
28/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	389.0000	370.0000	(4.884)	0	0	0
28/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,970.0000	3,869.0000	(2.544)	0	0	0
28/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	568.0000	619.0000	8.979	0	0	0
28/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
28/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
28/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
28/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
28/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	839.0000	799.0000	(4.768)	0	0	0
28/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,818.0000	4,913.0000	1.972	0	0	0
28/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,194.0000	3,284.0000	2.818	0	0	0
28/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,151.0000	1,097.0000	(4.692)	0	0	0
28/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,832.0000	6,930.0000	1.434	0	0	0
28/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,570.0000	2,472.0000	(3.813)	0	0	0
28/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	907.0000	970.0000	6.946	0	0	0
28/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
28/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	196.0000	187.0000	(4.592)	0	0	0
28/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,149.0000	3,239.0000	2.858	0	0	0
28/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
28/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,407.0000	2,491.0000	3.490	0	0	0
28/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	213.0000	203.0000	(4.695)	0	0	0
28/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,364.0000	2,448.0000	3.553	0	0	0
28/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	611.0000	583.0000	(4.583)	0	0	0
28/08/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,582.0000	4,677.0000	2.073	0	0	0
28/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
28/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	223.0000	213.0000	(4.484)	0	0	0
28/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,971.0000	3,059.0000	2.962	0	0	0
28/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,114.0000	4,208.0000	2.285	0	0	0
28/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,496.0000	6,592.0000	1.478	0	0	0
28/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,390.0000	5,487.0000	1.800	0	0	0
28/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,742.0000	3,835.0000	2.485	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	857.0000	817.0000	(4.667)	0	0	12,265
28/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,881.0000	3,974.0000	2.396	0	0	0
28/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,100.0000	1,048.0000	(4.727)	0	0	0
28/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,429.0000	1,504.0000	5.248	0	0	0
28/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,751.0000	2,838.0000	3.162	0	0	0
28/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,384.0000	2,285.0000	(4.153)	0	0	0
28/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,988.0000	9,089.0000	1.124	0	0	0
28/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
28/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	875.0000	938.0000	7.200	0	0	0
28/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
28/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
28/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,392.0000	1,466.0000	5.316	0	0	0
28/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
28/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
28/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,342.0000	5,439.0000	1.816	0	0	0
28/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,025.0000	1,939.0000	(4.247)	0	0	0
28/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,321.0000	2,406.0000	3.662	0	0	0
28/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
28/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,903.0000	1,818.0000	(4.467)	0	0	0
28/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	367.0000	408.0000	11.172	0	0	0
28/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	821.0000	782.0000	(4.750)	0	0	0
28/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,239.0000	3,329.0000	2.779	0	0	0
28/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,664.0000	2,566.0000	(3.679)	0	0	0
28/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
28/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	102.0000	107.0000	4.902	0	0	0
28/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,592.0000	6,689.0000	1.471	0	0	0
28/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,125.0000	1,072.0000	(4.711)	0	0	0
28/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,189.0000	3,089.0000	(3.136)	0	0	0
28/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	249.0000	274.0000	10.040	0	0	0
28/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	333.0000	317.0000	(4.805)	0	0	0
28/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,067.0000	4,161.0000	2.311	0	0	0
28/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,151.0000	5,247.0000	1.864	0	0	0
28/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	939.0000	1,003.0000	6.816	0	0	0
28/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,103.0000	5,199.0000	1.881	0	0	0
28/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	623.0000	595.0000	(4.494)	0	0	0
28/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,235.0000	2,321.0000	3.848	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,784.0000	1,702.0000	(4.596)	0	0	0
28/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,008.0000	5,104.0000	1.917	0	0	0
28/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,558.0000	1,481.0000	(4.942)	0	0	0
28/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
28/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,067.0000	3,967.0000	(2.459)	0	0	0
28/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	786.0000	843.0000	7.252	0	0	0
28/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	335.0000	367.0000	9.552	0	0	0
28/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
28/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,676.0000	3,575.0000	(2.748)	0	0	0
28/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	276.0000	302.0000	9.420	0	0	0
28/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,352.0000	6,448.0000	1.511	0	0	0
28/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,348.0000	1,287.0000	(4.525)	0	0	0
28/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
28/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	350.0000	387.0000	10.571	0	0	0
28/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	646.0000	699.0000	8.204	0	0	0
28/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,466.0000	3,558.0000	2.654	0	0	0
28/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
28/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
28/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,245.0000	1,317.0000	5.783	0	0	0
28/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
28/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	167.0000	158.0000	(5.389)	0	0	0
28/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,210.0000	1,281.0000	5.868	0	0	0
28/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,416.0000	1,346.0000	(4.944)	0	0	0
28/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
28/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	417.0000	399.0000	(4.317)	0	0	0
28/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	677.0000	646.0000	(4.579)	0	0	0
28/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	60.0000	64.0000	6.667	0	0	0
28/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	691.0000	659.0000	(4.631)	0	0	0
28/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	271.0000	258.0000	(4.797)	0	0	0
28/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,631.0000	1,552.0000	(4.844)	0	0	0
28/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
28/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	248.0000	236.0000	(4.839)	0	0	0
28/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,977.0000	7,075.0000	1.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	496.0000	543.0000	9.476	0	0	0
28/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,296.0000	8,397.0000	1.217	0	0	0
28/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	845.0000	906.0000	7.219	0	0	0
28/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,707.0000	2,794.0000	3.214	0	0	0
28/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	753.0000	717.0000	(4.781)	0	0	0
28/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	135.0000	128.0000	(5.185)	0	0	0
28/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,246.0000	5,343.0000	1.849	0	0	0
28/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,834.0000	3,928.0000	2.452	0	0	0
28/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	359.0000	342.0000	(4.735)	0	0	0
28/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,026.0000	7,124.0000	1.395	0	0	0
28/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,021.0000	4,114.0000	2.313	0	0	0
28/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	677.0000	646.0000	(4.579)	0	0	0
28/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,346.0000	8,446.0000	1.198	0	0	0
28/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	235.0000	224.0000	(4.681)	0	0	0
28/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	897.0000	853.0000	(4.905)	0	0	0
28/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,027.0000	978.0000	(4.771)	0	0	0
28/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,771.0000	4,866.0000	1.991	0	0	0
28/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,578.0000	2,663.0000	3.297	0	0	0
28/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
28/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
28/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,245.0000	1,317.0000	5.783	0	0	0
28/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,604.0000	3,696.0000	2.553	0	0	0
28/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,071.0000	1,139.0000	6.349	0	0	0
28/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
28/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	575.0000	549.0000	(4.522)	0	0	0
28/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	95.0000	100.0000	5.263	0	0	0
28/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	216.0000	206.0000	(4.630)	0	0	0
28/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,960.0000	5,056.0000	1.935	0	0	0
28/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	339.0000	323.0000	(4.720)	0	0	0
28/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	544.0000	593.0000	9.007	0	0	0
28/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
28/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	308.0000	294.0000	(4.545)	0	0	0
28/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,178.0000	1,122.0000	(4.754)	0	0	0
28/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	598.0000	571.0000	(4.515)	0	0	0
28/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,860.0000	1,942.0000	4.409	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,161.0000	4,254.0000	2.235	0	0	0
28/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,543.0000	1,620.0000	4.990	0	0	0
28/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
28/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
28/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,140.0000	3,041.0000	(3.153)	0	0	0
28/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	202.0000	193.0000	(4.455)	0	0	0
28/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	521.0000	498.0000	(4.415)	0	0	0
28/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	492.0000	470.0000	(4.472)	0	0	0
28/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	917.0000	872.0000	(4.907)	0	0	0
28/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	815.0000	874.0000	7.239	0	0	0
28/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,246.0000	2,147.0000	(4.408)	0	0	0
28/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
28/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,066.0000	2,150.0000	4.066	0	0	0
28/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,938.0000	9,040.0000	1.141	0	0	0
28/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	286.0000	273.0000	(4.545)	0	0	0
28/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,739.0000	1,819.0000	4.600	0	0	0
28/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,348.0000	4,441.0000	2.139	0	0	0
28/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	403.0000	385.0000	(4.467)	0	0	0
28/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,477.0000	2,378.0000	(3.997)	0	0	0
28/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,927.0000	3,015.0000	3.006	0	0	0
28/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,105.0000	3,194.0000	2.866	0	0	0
28/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,154.0000	2,062.0000	(4.271)	0	0	0
28/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,382.0000	1,316.0000	(4.776)	0	0	0
28/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,451.0000	1,377.0000	(5.100)	0	0	0
28/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,758.0000	2,660.0000	(3.553)	0	0	0
28/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,050.0000	8,151.0000	1.255	0	0	0
28/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	181.0000	200.0000	10.497	0	0	0
28/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	877.0000	835.0000	(4.789)	0	0	0
28/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,092.0000	2,993.0000	(3.202)	0	0	0
28/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
28/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,235.0000	2,321.0000	3.848	0	0	0
28/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,535.0000	4,629.0000	2.073	0	0	0
28/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
28/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
28/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,467.0000	1,543.0000	5.181	0	0	0
28/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	0
28/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,055.0000	5,151.0000	1.899	0	0	0
28/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,862.0000	1,779.0000	(4.458)	0	0	0
28/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	122.0000	134.0000	9.836	0	0	0
28/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
28/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,740.0000	8,842.0000	1.167	0	0	0
28/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	346.0000	329.0000	(4.913)	0	0	0
28/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	85.0000	90.0000	5.882	0	0	0
28/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,664.0000	2,750.0000	3.228	0	0	0
28/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0
28/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
28/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	213.0000	235.0000	10.329	0	0	0
28/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	114.0000	118.0000	3.509	0	0	0
28/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	244.0000	232.0000	(4.918)	0	0	0
28/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
28/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,114.0000	6,209.0000	1.554	0	0	0
28/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,758.0000	2,660.0000	(3.553)	0	0	0
28/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	173.0000	164.0000	(5.202)	0	0	0
28/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,488.0000	4,582.0000	2.094	0	0	0
28/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,617.0000	2,519.0000	(3.745)	0	0	0
28/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,521.0000	1,446.0000	(4.931)	0	0	0
28/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,745.0000	1,664.0000	(4.642)	0	0	0
28/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
28/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
28/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,579.0000	3,478.0000	(2.822)	0	0	0
28/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,784.0000	6,882.0000	1.445	0	0	0
28/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,286.0000	3,186.0000	(3.043)	0	0	0
28/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,725.0000	3,624.0000	(2.711)	0	0	0
28/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	147.0000	140.0000	(4.762)	0	0	0
28/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
28/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	319.0000	348.0000	9.091	0	0	0
28/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	290.0000	317.0000	9.310	0	0	0
28/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,865.0000	4,961.0000	1.973	0	0	0
28/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	728.0000	784.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,929.0000	7,027.0000	1.414	0	0	0
28/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	960.0000	913.0000	(4.896)	0	0	0
28/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	181.0000	200.0000	10.497	0	0	0
28/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
28/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,512.0000	3,604.0000	2.620	0	0	0
28/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,862.0000	1,779.0000	(4.458)	0	0	0
28/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,889.0000	8,990.0000	1.136	0	0	0
28/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	496.0000	543.0000	9.476	0	0	0
28/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,375.0000	3,466.0000	2.696	0	0	0
28/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,913.0000	5,008.0000	1.934	0	0	0
28/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,432.0000	3,331.0000	(2.943)	0	0	0
28/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	407.0000	451.0000	10.811	0	0	0
28/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	320.0000	305.0000	(4.688)	0	0	0
28/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
28/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	417.0000	399.0000	(4.317)	0	0	0
28/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	542.0000	518.0000	(4.428)	0	0	0
28/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,060.0000	3,149.0000	2.908	0	0	0
28/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,178.0000	1,122.0000	(4.754)	0	0	0
28/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,838.0000	2,926.0000	3.101	0	0	0
28/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	292.0000	278.0000	(4.795)	0	0	0
28/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,660.0000	1,739.0000	4.759	0	0	0
28/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,421.0000	3,512.0000	2.660	0	0	0
28/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,676.0000	4,771.0000	2.032	0	0	0
28/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,790.0000	8,891.0000	1.149	0	0	0
28/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,492.0000	2,577.0000	3.411	0	0	0
28/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
28/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	257.0000	245.0000	(4.669)	0	0	0
28/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,642.0000	8,743.0000	1.169	0	0	0
28/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
28/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,294.0000	5,391.0000	1.832	0	0	0
28/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,043.0000	2,945.0000	(3.221)	0	0	0
28/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,109.0000	2,021.0000	(4.173)	0	0	0
28/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	266.0000	254.0000	(4.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,284.0000	3,375.0000	2.771	0	0	0
28/08/2009	£ / R 2010/06/14	16.55	Call	Currency Future	252.0000	241.0000	(4.365)	0	0	0
28/08/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,582.0000	1,659.0000	4.867	0	0	0
28/08/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,688.0000	6,785.0000	1.450	0	0	0
28/08/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,208.0000	4,301.0000	2.210	0	0	0
28/08/2009	£ / R 2010/06/14	17.90	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
28/08/2009	£ / R 2010/06/14	10.40	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
28/08/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,289.0000	1,229.0000	(4.655)	0	0	0
28/08/2009	£ / R 2010/06/14	14.40	Call	Currency Future	564.0000	538.0000	(4.610)	0	0	0
28/08/2009	£ / R 2010/06/14	11.40	Put	Currency Future	127.0000	142.0000	11.811	0	0	0
28/08/2009	£ / R 2010/06/14	21.90	Put	Currency Future	8,543.0000	8,644.0000	1.182	0	0	0
28/08/2009	£ / R 2010/06/14	21.90	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/08/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,441.0000	4,535.0000	2.117	0	0	0
28/08/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,823.0000	3,722.0000	(2.642)	0	0	0
28/08/2009	£ / R 2010/06/14	10.60	Call	Currency Future	2,853.0000	2,755.0000	(3.435)	0	0	0
28/08/2009	£ / R 2010/06/14	19.70	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
28/08/2009	£ / R 2010/06/14	21.60	Put	Currency Future	8,247.0000	8,348.0000	1.225	0	0	0
28/08/2009	£ / R 2010/06/14	10.60	Put	Currency Future	71.0000	76.0000	7.042	0	0	0
28/08/2009	£ / R 2010/06/14	12.60	Call	Currency Future	1,232.0000	1,175.0000	(4.627)	0	0	0
28/08/2009	£ / R 2010/06/14	9.60	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
28/08/2009	£ / R 2010/06/14	12.60	Put	Currency Future	450.0000	496.0000	10.222	0	0	0
28/08/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,304.0000	6,400.0000	1.523	0	0	0
28/08/2009	£ / R 2010/06/14	21.60	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
28/08/2009	£ / R 2010/06/14	19.60	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
28/08/2009	£ / R 2010/06/14	19.70	Put	Currency Future	6,400.0000	6,496.0000	1.500	0	0	0
28/08/2009	£ / R 2010/06/14	15.45	Call	Currency Future	381.0000	362.0000	(4.987)	0	0	0
28/08/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,449.0000	2,534.0000	3.471	0	0	0
28/08/2009	£ / R 2010/06/14	16.45	Call	Currency Future	261.0000	249.0000	(4.598)	0	0	0
28/08/2009	£ / R 2010/06/14	17.45	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
28/08/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,199.0000	5,295.0000	1.847	0	0	0
28/08/2009	£ / R 2010/06/14	18.45	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
28/08/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,254.0000	4,348.0000	2.210	0	0	0
28/08/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,330.0000	3,420.0000	2.703	0	0	0
28/08/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,535.0000	2,620.0000	3.353	0	0	0
28/08/2009	£ / R 2010/06/14	11.05	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
28/08/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,594.0000	1,516.0000	(4.893)	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
28/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	262.0000	288.0000	9.924	0	0	0
28/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,004.0000	956.0000	(4.781)	0	0	0
28/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	673.0000	727.0000	8.024	0	0	0
28/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,430.0000	2,332.0000	(4.033)	0	0	0
28/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
28/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,384.0000	3,283.0000	(2.985)	0	0	0
28/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	619.0000	672.0000	8.562	0	0	0
28/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,051.0000	1,001.0000	(4.757)	0	0	0
28/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,669.0000	1,589.0000	(4.793)	0	0	0
28/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	366.0000	349.0000	(4.645)	0	0	0
28/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	237.0000	260.0000	9.705	0	0	0
28/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,706.0000	1,626.0000	(4.689)	0	0	0
28/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
28/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,530.0000	3,429.0000	(2.861)	0	0	0
28/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	225.0000	247.0000	9.778	0	0	0
28/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	594.0000	645.0000	8.586	0	0	0
28/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,075.0000	1,024.0000	(4.744)	0	0	0
28/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
28/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,524.0000	2,425.0000	(3.922)	0	0	0
28/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
28/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,481.0000	3,380.0000	(2.901)	0	0	0
28/08/2009	€ / R	2009/09/14			Currency Future	11.2309	11.1555	(0.671)	0.0000	0.0000	21,135
28/08/2009	€ / R	2009/09/14	9.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R	2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
28/08/2009	€ / R	2009/09/14	14.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R	2009/09/14	12.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	€ / R	2009/09/14	9.55	Call	Currency Future	1,683.0000	1,607.0000	(4.516)	0	0	0
28/08/2009	€ / R	2009/09/14	10.05	Call	Currency Future	1,188.0000	1,114.0000	(6.229)	0	0	0
28/08/2009	€ / R	2009/09/14	10.65	Call	Currency Future	615.0000	542.0000	(11.870)	0	0	0
28/08/2009	€ / R	2009/09/14	12.05	Put	Currency Future	841.0000	911.0000	8.323	0	0	0
28/08/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,721.0000	2,796.0000	2.756	0	0	0
28/08/2009	€ / R	2009/09/14	17.40	Put	Currency Future	6,169.0000	6,245.0000	1.232	0	0	0
28/08/2009	€ / R	2009/09/14	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,328.0000	1,402.0000	5.572	0	0	0
28/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,427.0000	1,501.0000	5.186	0	0	0
28/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
28/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,230.0000	1,303.0000	5.935	0	0	0
28/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
28/08/2009	€ / R 2009/09/14	10.95	Call	Currency Future	355.0000	288.0000	(18.873)	0	0	0
28/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,322.0000	2,396.0000	3.187	0	0	0
28/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,319.0000	4,395.0000	1.760	0	0	0
28/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,181.0000	2,106.0000	(3.439)	0	0	0
28/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,583.0000	1,508.0000	(4.738)	0	0	0
28/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	849.0000	775.0000	(8.716)	0	0	0
28/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,020.0000	3,095.0000	2.483	0	0	0
28/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,132.0000	1,204.0000	6.360	0	0	0
28/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,222.0000	2,297.0000	3.375	0	0	0
28/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	428.0000	489.0000	14.252	0	0	0
28/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,771.0000	2,846.0000	2.707	0	0	0
28/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,821.0000	2,895.0000	2.623	0	0	0
28/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,378.0000	1,451.0000	5.298	0	0	0
28/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,576.0000	1,650.0000	4.695	0	0	0
28/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
28/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,581.0000	3,506.0000	(2.094)	0	0	0
28/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
28/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,073.0000	2,147.0000	3.570	0	0	0
28/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,831.0000	2,756.0000	(2.649)	0	0	0
28/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
28/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	471.0000	534.0000	13.376	0	0	0
28/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,671.0000	2,746.0000	2.808	0	0	0
28/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	699.0000	767.0000	9.728	0	0	0
28/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,921.0000	2,995.0000	2.533	0	0	0
28/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,820.0000	3,895.0000	1.963	0	0	0
28/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,581.0000	2,506.0000	(2.906)	0	0	0
28/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,625.0000	1,699.0000	4.554	0	0	0
28/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,173.0000	2,247.0000	3.405	0	0	0
28/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,831.0000	3,756.0000	(1.958)	0	0	0
28/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,031.0000	1,956.0000	(3.693)	0	0	0
28/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
28/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,132.0000	1,204.0000	6.360	0	0	0
28/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	471.0000	534.0000	13.376	0	0	0
28/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,819.0000	5,895.0000	1.306	0	0	0
28/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	516.0000	580.0000	12.403	0	0	0
28/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	746.0000	815.0000	9.249	0	0	0
28/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
28/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
28/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,169.0000	8,245.0000	0.930	0	0	0
28/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	112.0000	86.0000	(23.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,521.0000	2,596.0000	2.975	0	0	0
28/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	707.0000	634.0000	(10.325)	0	0	0
28/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,031.0000	2,956.0000	(2.474)	0	0	0
28/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,181.0000	1,254.0000	6.181	0	0	0
28/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	652.0000	720.0000	10.429	0	0	0
28/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
28/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
28/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	98.0000	75.0000	(23.469)	0	0	0
28/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,422.0000	2,496.0000	3.055	0	0	0
28/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,319.0000	6,395.0000	1.203	0	0	0
28/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
28/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	937.0000	1,008.0000	7.577	0	0	0
28/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,819.0000	7,895.0000	0.972	0	0	0
28/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
28/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,322.0000	2,396.0000	3.187	0	0	0
28/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,419.0000	4,495.0000	1.720	0	0	0
28/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	428.0000	489.0000	14.252	0	0	0
28/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,073.0000	2,147.0000	3.570	0	0	0
28/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	525.0000	453.0000	(13.714)	0	0	0
28/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,631.0000	2,556.0000	(2.851)	0	0	0
28/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,181.0000	3,106.0000	(2.358)	0	0	0
28/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	86.0000	66.0000	(23.256)	0	0	0
28/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,272.0000	2,347.0000	3.301	0	0	0
28/08/2009	€ / R	2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,419.0000	8,495.0000	0.903	0	0	0
28/08/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,279.0000	1,352.0000	5.708	0	0	0
28/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	889.0000	960.0000	7.987	0	0	0
28/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,824.0000	1,899.0000	4.112	0	0	0
28/08/2009	€ / R	2009/09/14	10.85	Call	Currency Future	438.0000	368.0000	(15.982)	0	0	0
28/08/2009	€ / R	2009/09/14	19.60	Put	Currency Future	8,369.0000	8,445.0000	0.908	0	0	0
28/08/2009	€ / R	2009/09/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	10.75	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
28/08/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,419.0000	6,495.0000	1.184	0	0	0
28/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,924.0000	1,998.0000	3.846	0	0	0
28/08/2009	€ / R	2009/09/14	19.20	Put	Currency Future	7,969.0000	8,045.0000	0.954	0	0	0
28/08/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	12.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	100
28/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,427.0000	1,501.0000	5.186	0	0	0
28/08/2009	€ / R	2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,281.0000	2,206.0000	(3.288)	0	0	0
28/08/2009	€ / R	2009/09/14	13.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R	2009/09/14	11.35	Put	Currency Future	231.0000	280.0000	21.212	0	0	0
28/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	937.0000	1,008.0000	7.577	0	0	0
28/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	305.0000	360.0000	18.033	0	0	0
28/08/2009	€ / R	2009/09/14	7.70	Call	Currency Future	3,531.0000	3,456.0000	(2.124)	0	0	0
28/08/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	13.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R	2009/09/14	19.55	Put	Currency Future	8,319.0000	8,395.0000	0.914	0	0	0
28/08/2009	€ / R	2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	12.25	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/08/2009	€ / R	2009/09/14	11.40	Put	Currency Future	267.0000	320.0000	19.850	0	0	0
28/08/2009	€ / R	2009/09/14	10.85	Put	Currency Future	57.0000	62.0000	8.772	0	0	0
28/08/2009	€ / R	2009/09/14	7.45	Call	Currency Future	3,781.0000	3,706.0000	(1.984)	0	0	0
28/08/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	19.15	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
28/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,034.0000	1,106.0000	6.963	0	0	0
28/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,281.0000	5,206.0000	(1.420)	0	0	0
28/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,924.0000	1,998.0000	3.846	0	0	0
28/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,083.0000	1,155.0000	6.648	0	0	0
28/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,369.0000	6,445.0000	1.193	0	0	0
28/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,969.0000	6,045.0000	1.273	0	0	0
28/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,534.0000	1,458.0000	(4.954)	0	0	0
28/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,974.0000	2,048.0000	3.749	0	0	0
28/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,633.0000	1,558.0000	(4.593)	0	0	0
28/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,781.0000	2,706.0000	(2.697)	0	0	0
28/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,369.0000	4,445.0000	1.740	0	0	0
28/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,970.0000	4,045.0000	1.889	0	0	0
28/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,372.0000	2,446.0000	3.120	0	0	0
28/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	793.0000	863.0000	8.827	0	0	0
28/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,531.0000	2,456.0000	(2.963)	0	0	0
28/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,719.0000	6,795.0000	1.131	0	0	0
28/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,576.0000	1,650.0000	4.695	0	0	0
28/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,681.0000	2,606.0000	(2.797)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	889.0000	960.0000	7.987	0	0	0
28/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	802.0000	728.0000	(9.227)	0	0	0
28/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,020.0000	4,095.0000	1.866	0	0	0
28/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,181.0000	4,105.0000	(1.818)	0	0	0
28/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,769.0000	5,845.0000	1.317	0	0	0
28/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,378.0000	1,451.0000	5.298	0	0	0
28/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,219.0000	5,295.0000	1.456	0	0	0
28/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	986.0000	1,057.0000	7.201	0	0	0
28/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,981.0000	2,906.0000	(2.516)	0	0	0
28/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,769.0000	7,845.0000	0.978	0	0	0
28/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,477.0000	1,550.0000	4.942	0	0	0
28/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,469.0000	8,545.0000	0.897	0	0	0
28/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,720.0000	3,795.0000	2.016	0	0	0
28/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,774.0000	1,849.0000	4.228	0	0	0
28/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	86.0000	66.0000	(23.256)	0	0	0
28/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,981.0000	3,906.0000	(1.884)	0	0	0
28/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,042.0000	968.0000	(7.102)	0	0	0
28/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,919.0000	7,995.0000	0.960	0	0	0
28/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,170.0000	3,245.0000	2.366	0	0	0
28/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,469.0000	6,545.0000	1.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,031.0000	3,956.0000	(1.861)	0	0	0
28/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,731.0000	2,656.0000	(2.746)	0	0	0
28/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,871.0000	2,945.0000	2.577	0	0	0
28/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,469.0000	4,545.0000	1.701	0	0	0
28/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,731.0000	3,656.0000	(2.010)	0	0	0
28/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	305.0000	360.0000	18.033	0	0	0
28/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,920.0000	3,995.0000	1.913	0	0	0
28/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	145.0000	113.0000	(22.069)	0	0	0
28/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,019.0000	8,095.0000	0.948	0	0	0
28/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,270.0000	4,345.0000	1.756	0	0	0
28/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	231.0000	280.0000	21.212	0	0	0
28/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,070.0000	3,145.0000	2.443	0	0	0
28/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	164.0000	207.0000	26.220	0	0	0
28/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,982.0000	1,906.0000	(3.835)	0	0	0
28/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,919.0000	5,995.0000	1.284	0	0	0
28/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	207.0000	149.0000	(28.019)	0	0	0
28/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	994.0000	919.0000	(7.545)	0	0	0
28/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
28/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	112.0000	86.0000	(23.214)	0	0	0
28/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,571.0000	2,646.0000	2.917	0	0	0
28/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	126.0000	143.0000	13.492	0	0	0
28/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,019.0000	6,095.0000	1.263	0	0	0
28/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	41.0000	31.0000	(24.390)	0	0	0
28/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,081.0000	4,006.0000	(1.838)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,732.0000	1,657.0000	(4.330)	0	0	0
28/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,270.0000	3,345.0000	2.294	0	0	0
28/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,170.0000	3,245.0000	2.366	0	0	0
28/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	207.0000	149.0000	(28.019)	0	0	0
28/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,081.0000	3,006.0000	(2.434)	0	0	0
28/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,070.0000	3,145.0000	2.443	0	0	0
28/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	126.0000	143.0000	13.492	0	0	0
28/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	175.0000	130.0000	(25.714)	0	0	0
28/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	754.0000	681.0000	(9.682)	0	0	0
28/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	144.0000	174.0000	20.833	0	0	0
28/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
28/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,081.0000	2,006.0000	(3.604)	0	0	0
28/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,269.0000	6,345.0000	1.212	0	0	0
28/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,091.0000	1,017.0000	(6.783)	0	0	0
28/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,370.0000	3,445.0000	2.226	0	0	0
28/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,869.0000	6,945.0000	1.106	0	0	0
28/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,675.0000	1,749.0000	4.418	0	0	0
28/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,269.0000	8,345.0000	0.919	0	0	0
28/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	652.0000	720.0000	10.429	0	0	0
28/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	278.0000	214.0000	(23.022)	0	0	0
28/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
28/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	316.0000	250.0000	(20.886)	0	0	0
28/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	50.0000	55.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,681.0000	3,606.0000	(2.037)	0	0	0
28/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	76.0000	58.0000	(23.684)	0	0	0
28/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,237.0000	1,162.0000	(6.063)	0	0	0
28/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,131.0000	2,056.0000	(3.519)	0	0	0
28/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
28/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	345.0000	402.0000	16.522	0	0	0
28/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,231.0000	2,156.0000	(3.362)	0	0	0
28/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	661.0000	588.0000	(11.044)	0	0	0
28/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	97.0000	108.0000	11.340	0	0	0
28/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	699.0000	767.0000	9.728	0	0	0
28/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	111.0000	125.0000	12.613	0	0	0
28/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,231.0000	3,156.0000	(2.321)	0	0	0
28/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	560.0000	626.0000	11.786	0	0	0
28/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	127.0000	98.0000	(22.835)	0	0	0
28/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	241.0000	180.0000	(25.311)	0	0	0
28/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	606.0000	672.0000	10.891	0	0	0
28/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	67.0000	51.0000	(23.881)	0	0	0
28/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	481.0000	410.0000	(14.761)	0	0	0
28/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
28/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,870.0000	3,945.0000	1.938	0	0	0
28/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
28/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,231.0000	4,156.0000	(1.773)	0	0	0
28/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,369.0000	5,445.0000	1.416	0	0	0
28/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,871.0000	2,945.0000	2.577	0	0	0
28/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	267.0000	320.0000	19.850	0	0	0
28/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	570.0000	497.0000	(12.807)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,131.0000	5,055.0000	(1.481)	0	0	0
28/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	98.0000	75.0000	(23.469)	0	0	0
28/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,571.0000	2,646.0000	2.917	0	0	0
28/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,620.0000	3,695.0000	2.072	0	0	0
28/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,971.0000	3,045.0000	2.491	0	0	0
28/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	196.0000	243.0000	23.980	0	0	0
28/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,631.0000	3,556.0000	(2.066)	0	0	0
28/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,874.0000	1,948.0000	3.949	0	0	0
28/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
28/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,169.0000	7,245.0000	1.060	0	0	0
28/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,170.0000	4,245.0000	1.799	0	0	0
28/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	386.0000	445.0000	15.285	0	0	0
28/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,669.0000	5,745.0000	1.341	0	0	0
28/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,832.0000	1,757.0000	(4.094)	0	0	0
28/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,331.0000	3,256.0000	(2.252)	0	0	0
28/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,874.0000	1,948.0000	3.949	0	0	0
28/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,831.0000	4,756.0000	(1.552)	0	0	0
28/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,675.0000	1,749.0000	4.418	0	0	0
28/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	396.0000	327.0000	(17.424)	0	0	0
28/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	65.0000	72.0000	10.769	0	0	0
28/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,770.0000	3,845.0000	1.989	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,621.0000	2,696.0000	2.862	0	0	0
28/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,725.0000	1,799.0000	4.290	0	0	0
28/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,625.0000	1,699.0000	4.554	0	0	0
28/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,123.0000	2,197.0000	3.486	0	0	0
28/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,173.0000	2,247.0000	3.405	0	0	0
28/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,123.0000	2,197.0000	3.486	0	0	0
28/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,023.0000	2,098.0000	3.707	0	0	0
28/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,621.0000	2,696.0000	2.862	0	0	0
28/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,671.0000	2,746.0000	2.808	0	0	0
28/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,422.0000	2,496.0000	3.055	0	0	0
28/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,526.0000	1,600.0000	4.849	0	0	0
28/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,824.0000	1,899.0000	4.112	0	0	0
28/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,472.0000	2,546.0000	2.994	0	0	0
28/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,372.0000	2,446.0000	3.120	0	0	0
28/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,220.0000	4,295.0000	1.777	0	0	0
28/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,219.0000	8,295.0000	0.925	0	0	0
28/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,219.0000	6,295.0000	1.222	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
28/08/2009	€ / R	2009/09/14	9.45	Call	Currency Future	1,782.0000	1,707.0000	(4.209)	0	0	0
28/08/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,069.0000	6,145.0000	1.252	0	0	0
28/08/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,069.0000	8,145.0000	0.942	0	0	0
28/08/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,070.0000	4,145.0000	1.843	0	0	0
28/08/2009	€ / R	2009/09/14	10.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
28/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,931.0000	3,855.0000	(1.933)	0	0	0
28/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,931.0000	2,856.0000	(2.559)	0	0	0
28/08/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,932.0000	1,856.0000	(3.934)	0	0	0
28/08/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	€ / R	2009/09/14	10.30	Call	Currency Future	945.0000	871.0000	(7.831)	0	0	0
28/08/2009	€ / R	2009/09/14	9.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14			Currency Future	11.4183	11.3429	(0.660)	11.4100	11.3600	13,539
28/08/2009	€ / R	2009/12/14	12.65	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
28/08/2009	€ / R	2009/12/14	14.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/08/2009	€ / R	2009/12/14	11.90	Call	Currency Future	270.0000	250.0000	(7.407)	0	0	0
28/08/2009	€ / R	2009/12/14	15.85	Put	Currency Future	4,444.0000	4,518.0000	1.665	0	0	0
28/08/2009	€ / R	2009/12/14	9.65	Call	Currency Future	1,799.0000	1,726.0000	(4.058)	0	0	0
28/08/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,345.0000	2,415.0000	2.985	0	0	0
28/08/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,976.0000	2,902.0000	(2.487)	0	0	0
28/08/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,113.0000	1,176.0000	5.660	0	0	0
28/08/2009	€ / R	2009/12/14	11.90	Put	Currency Future	751.0000	807.0000	7.457	0	0	0
28/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,921.0000	3,846.0000	(1.913)	0	0	0
28/08/2009	€ / R	2009/12/14	14.70	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/08/2009	€ / R	2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	17.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R	2009/12/14	12.65	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
28/08/2009	€ / R	2009/12/14	11.75	Put	Currency Future	641.0000	694.0000	8.268	0	0	0
28/08/2009	€ / R	2009/12/14	15.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	€ / R	2009/12/14	9.65	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
28/08/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,298.0000	2,368.0000	3.046	0	0	0
28/08/2009	€ / R	2009/12/14	11.30	Call	Currency Future	478.0000	441.0000	(7.741)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,374.0000	1,439.0000	4.731	0	0	0
28/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,374.0000	1,439.0000	4.731	0	0	0
28/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	310.0000	287.0000	(7.419)	0	0	0
28/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	743.0000	693.0000	(6.729)	0	0	0
28/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,418.0000	1,484.0000	4.654	0	0	0
28/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,357.0000	3,431.0000	2.204	0	0	0
28/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,211.0000	3,284.0000	2.273	0	0	0
28/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,572.0000	3,497.0000	(2.100)	0	0	0
28/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,245.0000	4,320.0000	1.767	0	0	0
28/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,170.0000	4,095.0000	(1.799)	0	0	0
28/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	137.0000	127.0000	(7.299)	0	0	0
28/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	12,547
28/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
28/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,344.0000	4,419.0000	1.727	0	0	0
28/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,692.0000	4,767.0000	1.598	0	0	0
28/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	182.0000	169.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	988.0000	1,049.0000	6.174	0	0	0
28/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	175.0000	200.0000	14.286	0	0	0
28/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
28/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
28/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	282.0000	262.0000	(7.092)	0	0	0
28/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
28/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	207.0000	192.0000	(7.246)	0	0	13,482
28/08/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,581.0000	2,507.0000	(2.867)	0	0	0
28/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,295.0000	4,369.0000	1.723	0	0	0
28/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,737.0000	1,805.0000	3.915	0	0	0
28/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
28/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	714.0000	769.0000	7.703	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	174.0000	162.0000	(6.897)	0	0	0
28/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,606.0000	1,534.0000	(4.483)	0	0	0
28/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,772.0000	3,696.0000	(2.015)	0	0	0
28/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,654.0000	1,582.0000	(4.353)	0	0	0
28/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,599.0000	1,666.0000	4.190	0	0	0
28/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,463.0000	1,529.0000	4.511	0	0	0
28/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,703.0000	1,630.0000	(4.287)	0	0	0
28/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	586.0000	543.0000	(7.338)	0	0	0
28/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	209.0000	237.0000	13.397	0	0	0
28/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,927.0000	2,852.0000	(2.562)	0	0	0
28/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
28/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,622.0000	3,547.0000	(2.071)	0	0	0
28/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,553.0000	1,620.0000	4.314	0	0	0
28/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,680.0000	2,605.0000	(2.799)	0	0	0
28/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	57.0000	63.0000	10.526	0	0	0
28/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
28/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	296.0000	274.0000	(7.432)	0	0	0
28/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,113.0000	3,186.0000	2.345	0	0	0
28/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,779.0000	2,704.0000	(2.699)	0	0	0
28/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,631.0000	2,556.0000	(2.851)	0	0	0
28/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
28/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,672.0000	3,597.0000	(2.042)	0	0	0
28/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,070.0000	3,995.0000	(1.843)	0	0	0
28/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	267.0000	300.0000	12.360	0	0	0
28/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	359.0000	398.0000	10.864	0	0	0
28/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,330.0000	1,395.0000	4.887	0	0	0
28/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
28/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	778.0000	726.0000	(6.684)	0	0	0
28/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
28/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,508.0000	1,575.0000	4.443	0	0	0
28/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,076.0000	3,001.0000	(2.438)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,643.0000	4,717.0000	1.594	0	0	0
28/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,433.0000	8,509.0000	0.901	0	0	0
28/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,838.0000	5,913.0000	1.285	0	0	0
28/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,096.0000	4,171.0000	1.831	0	0	0
28/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	850.0000	794.0000	(6.588)	0	0	0
28/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
28/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,701.0000	3,775.0000	1.999	0	0	0
28/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	126.0000	118.0000	(6.349)	0	0	0
28/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,938.0000	6,013.0000	1.263	0	0	0
28/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	677.0000	731.0000	7.976	0	0	0
28/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	131.0000	152.0000	16.031	0	0	0
28/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	107.0000	124.0000	15.888	0	0	0
28/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,652.0000	3,726.0000	2.026	0	0	0
28/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,834.0000	7,910.0000	0.970	0	0	0
28/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
28/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,945.0000	1,871.0000	(3.805)	0	0	0
28/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,751.0000	1,678.0000	(4.169)	0	0	0
28/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,226.0000	1,156.0000	(5.710)	0	0	0
28/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,030.0000	1,091.0000	5.922	0	0	0
28/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	86.0000	100.0000	16.279	0	0	0
28/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	925.0000	867.0000	(6.270)	0	0	0
28/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,970.0000	2,039.0000	3.503	0	0	0
28/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,034.0000	8,109.0000	0.934	0	0	0
28/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	677.0000	630.0000	(6.942)	0	0	0
28/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,898.0000	3,973.0000	1.924	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
28/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,004.0000	943.0000	(6.076)	0	0	0
28/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,406.0000	3,480.0000	2.173	0	0	0
28/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,336.0000	2,261.0000	(3.211)	0	0	0
28/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,334.0000	8,409.0000	0.900	0	0	0
28/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,934.0000	8,009.0000	0.945	0	0	0
28/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
28/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,190.0000	5,265.0000	1.445	0	0	0
28/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
28/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	948.0000	1,007.0000	6.224	0	0	0
28/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,044.0000	983.0000	(5.843)	0	0	0
28/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,722.0000	3,647.0000	(2.015)	0	0	0
28/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,394.0000	4,469.0000	1.707	0	0	0
28/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,064.0000	2,133.0000	3.343	0	0	0
28/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,948.0000	4,022.0000	1.874	0	0	0
28/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	154.0000	143.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	571.0000	622.0000	8.932	0	0	0
28/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	160.0000	183.0000	14.375	0	0	0
28/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
28/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
28/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,286.0000	1,350.0000	4.977	0	0	0
28/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	340.0000	315.0000	(7.353)	0	0	0
28/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
28/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,309.0000	3,382.0000	2.206	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
28/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,337.0000	6,412.0000	1.184	0	0	0
28/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,184.0000	8,259.0000	0.916	0	0	0
28/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,047.0000	4,121.0000	1.829	0	0	0
28/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,437.0000	6,512.0000	1.165	0	0	0
28/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,199.0000	1,262.0000	5.254	0	0	0
28/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,729.0000	2,654.0000	(2.748)	0	0	0
28/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,038.0000	6,113.0000	1.242	0	0	0
28/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	887.0000	830.0000	(6.426)	0	0	0
28/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
28/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,091.0000	2,017.0000	(3.539)	0	0	0
28/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,187.0000	6,262.0000	1.212	0	0	0
28/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	557.0000	516.0000	(7.361)	0	0	0
28/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
28/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,132.0000	1,064.0000	(6.007)	0	0	0
28/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,373.0000	3,298.0000	(2.224)	0	0	0
28/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,175.0000	3,100.0000	(2.362)	0	0	0
28/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	289.0000	323.0000	11.765	0	0	0
28/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
28/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,994.0000	1,920.0000	(3.711)	0	0	0
28/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	119.0000	137.0000	15.126	0	0	0
28/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,120.0000	4,045.0000	(1.820)	0	0	0
28/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,483.0000	8,559.0000	0.896	0	0	0
28/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,821.0000	3,746.0000	(1.963)	0	0	0
28/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	988.0000	1,049.0000	6.174	0	0	0
28/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,017.0000	2,087.0000	3.471	0	0	0
28/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
28/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,330.0000	1,395.0000	4.887	0	0	0
28/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0

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28/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	207.0000	192.0000	(7.246)	0	0	0
28/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,784.0000	7,860.0000	0.976	0	0	0
28/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	216.0000	200.0000	(7.407)	0	0	0
28/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
28/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,125.0000	3,050.0000	(2.400)	0	0	0
28/08/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,828.0000	2,753.0000	(2.652)	0	0	0
28/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,415.0000	1,344.0000	(5.018)	0	0	0
28/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,156.0000	1,219.0000	5.450	0	0	0
28/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/08/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,884.0000	7,959.0000	0.951	0	0	0
28/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,385.0000	2,310.0000	(3.145)	0	0	0
28/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,919.0000	2,992.0000	2.501	0	0	0
28/08/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,848.0000	1,774.0000	(4.004)	0	0	0
28/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,691.0000	1,759.0000	4.021	0	0	0
28/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,971.0000	3,896.0000	(1.889)	0	0	0
28/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,156.0000	1,219.0000	5.450	0	0	0
28/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,486.0000	6,561.0000	1.156	0	0	0
28/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
28/08/2009	€ / R 2009/12/14	9.60	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
28/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
28/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,367.0000	1,296.0000	(5.194)	0	0	0
28/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	60.0000	67.0000	11.667	0	0	0
28/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,017.0000	2,087.0000	3.471	0	0	0
28/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	505.0000	553.0000	9.505	0	0	0
28/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	190.0000	176.0000	(7.368)	0	0	0
28/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
28/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,788.0000	5,863.0000	1.296	0	0	0
28/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,260.0000	3,333.0000	2.239	0	0	0

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28/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,179.0000	1,110.0000	(5.852)	0	0	0
28/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
28/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	174.0000	162.0000	(6.897)	0	0	0
28/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,876.0000	1,945.0000	3.678	0	0	0
28/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	258.0000	239.0000	(7.364)	0	0	0
28/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,071.0000	1,133.0000	5.789	0	0	0
28/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,140.0000	2,066.0000	(3.458)	0	0	0
28/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
28/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,686.0000	6,761.0000	1.122	0	0	0
28/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
28/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	441.0000	487.0000	10.431	0	0	0
28/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,523.0000	3,447.0000	(2.157)	0	0	0
28/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	410.0000	380.0000	(7.317)	0	0	0
28/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	790.0000	846.0000	7.089	0	0	0
28/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,532.0000	2,457.0000	(2.962)	0	0	0
28/08/2009	€ / R 2009/12/14	15.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	453.0000	418.0000	(7.726)	0	0	0
28/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,196.0000	4,270.0000	1.764	0	0	0
28/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	429.0000	398.0000	(7.226)	0	0	0
28/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
28/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,505.0000	3,578.0000	2.083	0	0	0
28/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	411.0000	455.0000	10.706	0	0	0
28/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	192.0000	218.0000	13.542	0	0	0
28/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	828.0000	886.0000	7.005	0	0	0
28/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	710.0000	661.0000	(6.901)	0	0	0
28/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,558.0000	1,486.0000	(4.621)	0	0	0
28/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	385.0000	425.0000	10.390	0	0	0
28/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	867.0000	926.0000	6.805	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,238.0000	2,163.0000	(3.351)	0	0	0
28/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	236.0000	219.0000	(7.203)	0	0	0
28/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,888.0000	5,963.0000	1.274	0	0	0
28/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,224.0000	3,149.0000	(2.326)	0	0	0
28/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	324.0000	301.0000	(7.099)	0	0	0
28/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,434.0000	2,359.0000	(3.081)	0	0	0
28/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
28/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,340.0000	5,414.0000	1.386	0	0	0
28/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	646.0000	600.0000	(7.121)	0	0	0
28/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,234.0000	8,309.0000	0.911	0	0	0
28/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
28/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,821.0000	3,746.0000	(1.963)	0	0	0
28/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,849.0000	3,923.0000	1.923	0	0	0
28/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	247.0000	229.0000	(7.287)	0	0	0
28/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,462.0000	1,391.0000	(4.856)	0	0	0
28/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,836.0000	6,911.0000	1.097	0	0	0
28/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,237.0000	6,312.0000	1.203	0	0	0
28/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	228.0000	257.0000	12.719	0	0	0
28/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	530.0000	490.0000	(7.547)	0	0	0
28/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	335.0000	372.0000	11.045	0	0	0
28/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	907.0000	966.0000	6.505	0	0	0
28/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,603.0000	3,677.0000	2.054	0	0	0
28/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	503.0000	465.0000	(7.555)	0	0	0
28/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	226.0000	209.0000	(7.522)	0	0	0
28/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,242.0000	1,306.0000	5.153	0	0	0
28/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	606.0000	658.0000	8.581	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,324.0000	3,249.0000	(2.256)	0	0	0
28/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,493.0000	4,568.0000	1.669	0	0	0
28/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	145.0000	167.0000	15.172	0	0	0
28/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,423.0000	3,348.0000	(2.191)	0	0	0
28/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	813.0000	760.0000	(6.519)	0	0	0
28/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	356.0000	330.0000	(7.303)	0	0	0
28/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,593.0000	4,668.0000	1.633	0	0	0
28/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	311.0000	347.0000	11.576	0	0	0
28/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,220.0000	4,144.0000	(1.801)	0	0	0
28/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	373.0000	346.0000	(7.239)	0	0	0
28/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	538.0000	587.0000	9.108	0	0	0
28/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,087.0000	6,162.0000	1.232	0	0	0
28/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,273.0000	1,203.0000	(5.499)	0	0	0
28/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,800.0000	3,874.0000	1.947	0	0	0
28/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
28/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,189.0000	2,115.0000	(3.381)	0	0	0
28/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,084.0000	8,159.0000	0.928	0	0	0
28/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	473.0000	520.0000	9.937	0	0	0
28/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
28/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	391.0000	362.0000	(7.417)	0	0	0
28/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,439.0000	2,510.0000	2.911	0	0	0
28/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
28/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,064.0000	2,133.0000	3.343	0	0	0
28/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
28/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	80
28/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,534.0000	2,606.0000	2.841	0	0	0
28/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
28/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,630.0000	2,702.0000	2.738	0	0	0
28/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,146.0000	4,220.0000	1.785	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
28/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,871.0000	2,943.0000	2.508	0	0	0
28/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
28/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,822.0000	2,895.0000	2.587	0	0	0
28/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,970.0000	2,039.0000	3.503	0	0	0
28/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
28/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,897.0000	1,823.0000	(3.901)	0	0	0
28/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,392.0000	2,463.0000	2.968	0	0	0
28/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
28/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,639.0000	5,714.0000	1.330	0	0	0
28/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,582.0000	2,654.0000	2.789	0	0	0
28/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,298.0000	2,368.0000	3.046	0	0	0
28/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,829.0000	1,898.0000	3.773	0	0	0
28/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,135.0000	7,210.0000	1.051	0	0	0
28/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,678.0000	2,750.0000	2.689	0	0	0
28/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,774.0000	2,846.0000	2.596	0	0	0
28/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,737.0000	1,805.0000	3.915	0	0	0
28/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	615.0000	571.0000	(7.154)	0	0	0
28/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,251.0000	2,321.0000	3.110	0	0	0
28/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
28/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
28/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	247.0000	278.0000	12.551	0	0	0
28/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
28/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,783.0000	1,852.0000	3.870	0	0	0
28/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,599.0000	1,666.0000	4.190	0	0	0
28/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
28/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
28/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,439.0000	2,510.0000	2.911	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,204.0000	2,274.0000	3.176	0	0	0
28/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
28/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,251.0000	2,321.0000	3.110	0	0	0
28/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,534.0000	2,606.0000	2.841	0	0	0
28/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
28/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
28/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
28/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,726.0000	2,798.0000	2.641	0	0	0
28/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
28/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,678.0000	2,750.0000	2.689	0	0	0
28/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,157.0000	2,227.0000	3.245	0	0	0
28/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,487.0000	2,558.0000	2.855	0	0	0
28/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
28/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
28/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
28/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
28/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,204.0000	2,274.0000	3.176	0	0	0
28/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,783.0000	1,852.0000	3.870	0	0	0
28/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
28/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,645.0000	1,712.0000	4.073	0	0	0
28/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	113.0000	105.0000	(7.080)	0	0	0
28/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
28/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,923.0000	1,992.0000	3.588	0	0	0
28/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
28/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,829.0000	1,898.0000	3.773	0	0	0
28/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,455.0000	3,529.0000	2.142	0	0	0
28/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,487.0000	2,558.0000	2.855	0	0	0
28/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,111.0000	2,180.0000	3.269	0	0	0
28/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
28/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
28/08/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,383.0000	8,459.0000	0.907	0	0	0
28/08/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,387.0000	6,462.0000	1.174	0	0	0
28/08/2009	€ / R 2009/12/14	17.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,284.0000	8,359.0000	0.905	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R	2009/12/14	17.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,287.0000	6,362.0000	1.193	0	0	0
28/08/2009	€ / R	2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	8.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	9.40	Call	Currency Future	2,043.0000	1,969.0000	(3.622)	0	0	0
28/08/2009	€ / R	2009/12/14	7.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/08/2009	€ / R	2009/12/14	8.40	Call	Currency Future	3,026.0000	2,951.0000	(2.479)	0	0	0
28/08/2009	€ / R	2009/12/14	7.40	Call	Currency Future	4,021.0000	3,945.0000	(1.890)	0	0	0
28/08/2009	€ / R	2009/12/14	9.40	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	€ / R	2009/12/14	10.40	Call	Currency Future	1,086.0000	1,023.0000	(5.801)	0	0	0
28/08/2009	€ / R	2009/12/14	15.40	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,988.0000	6,063.0000	1.253	0	0	0
28/08/2009	€ / R	2009/12/14	17.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	3,997.0000	4,072.0000	1.876	0	0	0
28/08/2009	€ / R	2009/12/14	10.40	Put	Currency Future	68.0000	80.0000	17.647	0	0	0
28/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	7,984.0000	8,059.0000	0.939	0	0	0
28/08/2009	€ / R	2010/03/15			Currency Future	11.5991	11.5244	(0.644)	11.5700	11.5600	1,398
28/08/2009	€ / R	2010/03/15	15.45	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
28/08/2009	€ / R	2010/03/15	11.35	Put	Currency Future	469.0000	509.0000	8.529	0	0	0
28/08/2009	€ / R	2010/03/15	8.50	Call	Currency Future	3,121.0000	3,048.0000	(2.339)	0	0	0
28/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,770.0000	1,704.0000	(3.729)	0	0	0
28/08/2009	€ / R	2010/03/15	9.65	Put	Currency Future	50.0000	57.0000	14.000	0	0	0
28/08/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,679.0000	2,606.0000	(2.725)	0	0	0
28/08/2009	€ / R	2010/03/15	15.05	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
28/08/2009	€ / R	2010/03/15	9.40	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
28/08/2009	€ / R	2010/03/15	16.25	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
28/08/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,938.0000	4,010.0000	1.828	0	0	0
28/08/2009	€ / R	2010/03/15	11.35	Call	Currency Future	718.0000	683.0000	(4.875)	0	0	0
28/08/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,111.0000	2,179.0000	3.221	0	0	0
28/08/2009	€ / R	2010/03/15	9.90	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
28/08/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,999.0000	1,931.0000	(3.402)	0	0	0
28/08/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,564.0000	3,490.0000	(2.076)	0	0	0
28/08/2009	€ / R	2010/03/15	7.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/08/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,606.0000	4,676.0000	1.520	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,336.0000	1,275.0000	(4.566)	0	0	0
28/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
28/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,142.0000	2,070.0000	(3.361)	0	0	0
28/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,272.0000	4,342.0000	1.639	0	0	0
28/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,662.0000	3,589.0000	(1.993)	0	0	0
28/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
28/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,240.0000	2,167.0000	(3.259)	0	0	0
28/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
28/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,745.0000	3,817.0000	1.923	0	0	0
28/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,030.0000	3,100.0000	2.310	0	0	0
28/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	971.0000	926.0000	(4.634)	0	0	0
28/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,974.0000	2,900.0000	(2.488)	0	0	0
28/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,103.0000	1,054.0000	(4.442)	0	0	0
28/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,649.0000	3,720.0000	1.946	0	0	0
28/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	136.0000	150.0000	10.294	0	0	0
28/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,094.0000	2,024.0000	(3.343)	0	0	0
28/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,702.0000	4,773.0000	1.510	0	0	0
28/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,861.0000	7,935.0000	0.941	0	0	0
28/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
28/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
28/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,959.0000	3,885.0000	(1.869)	0	0	0
28/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
28/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,611.0000	2,679.0000	2.604	0	0	0
28/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,021.0000	2,088.0000	3.315	0	0	0
28/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,213.0000	1,158.0000	(4.534)	0	0	0
28/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
28/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,987.0000	4,058.0000	1.781	0	0	0
28/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	272.0000	302.0000	11.029	0	0	0
28/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	203.0000	230.0000	13.300	0	0	0
28/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	331.0000	364.0000	9.970	0	0	0
28/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,219.0000	3,146.0000	(2.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
28/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,870.0000	5,944.0000	1.261	0	0	0
28/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
28/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,367.0000	4,437.0000	1.603	0	0	0
28/08/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,137.0000	1,088.0000	(4.310)	0	0	0
28/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,953.0000	1,885.0000	(3.482)	0	0	0
28/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,712.0000	1,777.0000	3.797	0	0	0
28/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,205.0000	4,132.0000	(1.736)	0	0	0
28/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	164.0000	183.0000	11.585	0	0	0
28/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,066.0000	2,133.0000	3.243	0	0	0
28/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
28/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,583.0000	1,647.0000	4.043	0	0	0
28/08/2009	€ / R 2010/03/15	11.65	Put	Currency Future	636.0000	685.0000	7.704	0	0	0
28/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
28/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	220.0000	213.0000	(3.182)	0	0	0
28/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,157.0000	2,223.0000	3.060	0	0	0
28/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,796.0000	2,865.0000	2.468	0	0	0
28/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,294.0000	1,234.0000	(4.637)	0	0	0
28/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	210.0000	203.0000	(3.333)	0	0	0
28/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,410.0000	3,480.0000	2.053	0	0	0
28/08/2009	€ / R 2010/03/15	11.65	Call	Currency Future	585.0000	559.0000	(4.444)	0	0	0
28/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,924.0000	2,851.0000	(2.497)	0	0	0
28/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	160.0000	154.0000	(3.750)	0	0	0
28/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
28/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
28/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	145.0000	159.0000	9.655	0	0	0
28/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	351.0000	337.0000	(3.989)	0	0	0
28/08/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,060.0000	8,134.0000	0.918	0	0	0
28/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,366.0000	6,440.0000	1.162	0	0	0
28/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	87.0000	97.0000	11.494	0	0	0
28/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
28/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
28/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	283.0000	272.0000	(3.887)	0	0	0
28/08/2009	€ / R 2010/03/15	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	262.0000	252.0000	(3.817)	0	0	0
28/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,821.0000	5,894.0000	1.254	0	0	0
28/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	944.0000	1,000.0000	5.932	0	0	0
28/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,253.0000	1,194.0000	(4.709)	0	0	0
28/08/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,068.0000	6,142.0000	1.220	0	0	0
28/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
28/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,359.0000	8,433.0000	0.885	0	0	0
28/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	880.0000	839.0000	(4.659)	0	0	0
28/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,072.0000	2,998.0000	(2.409)	0	0	0
28/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	154.0000	169.0000	9.740	0	0	0
28/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,314.0000	3,385.0000	2.142	0	0	0
28/08/2009	€ / R 2010/03/15	17.65	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,532.0000	2,459.0000	(2.883)	0	0	0
28/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,815.0000	1,749.0000	(3.636)	0	0	0
28/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,703.0000	2,772.0000	2.553	0	0	0
28/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	457.0000	438.0000	(4.158)	0	0	0
28/08/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,252.0000	1,313.0000	4.872	0	0	0
28/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0
28/08/2009	€ / R 2010/03/15	15.65	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
28/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
28/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
28/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
28/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,058.0000	3,984.0000	(1.824)	0	0	0
28/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,466.0000	6,540.0000	1.144	0	0	0
28/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	549.0000	591.0000	7.650	0	0	0
28/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
28/08/2009	€ / R 2010/03/15	10.65	Put	Currency Future	188.0000	213.0000	13.298	0	0	0
28/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,844.0000	1,909.0000	3.525	0	0	0
28/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	290.0000	279.0000	(3.793)	0	0	0
28/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,800.0000	1,865.0000	3.611	0	0	0
28/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,811.0000	7,886.0000	0.960	0	0	0
28/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	420.0000	458.0000	9.048	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
28/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	648.0000	615.0000	(5.093)	0	0	0
28/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
28/08/2009	€ / R 2010/03/15	13.65	Call	Currency Future	196.0000	188.0000	(4.082)	0	0	0
28/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	243.0000	234.0000	(3.704)	0	0	0
28/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	253.0000	283.0000	11.858	0	0	0
28/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,553.0000	3,624.0000	1.998	0	0	0
28/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
28/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	769.0000	732.0000	(4.811)	0	0	0
28/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
28/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	908.0000	963.0000	6.057	0	0	0
28/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	298.0000	286.0000	(4.027)	0	0	0
28/08/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,247.0000	2,313.0000	2.937	0	0	0
28/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
28/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,541.0000	1,605.0000	4.153	0	0	0
28/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
28/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
28/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
28/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	872.0000	927.0000	6.307	0	0	0
28/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	181.0000	174.0000	(3.867)	0	0	0
28/08/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,130.0000	4,200.0000	1.695	0	0	0
28/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
28/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,428.0000	2,495.0000	2.759	0	0	0
28/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,510.0000	4,580.0000	1.552	0	0	0
28/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	113.0000	125.0000	10.619	0	0	0
28/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,458.0000	8,532.0000	0.875	0	0	0
28/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	668.0000	718.0000	7.485	0	0	0
28/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	471.0000	451.0000	(4.246)	0	0	0
28/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
28/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,750.0000	2,819.0000	2.509	0	0	0
28/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
28/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,465.0000	3,391.0000	(2.136)	0	0	0
28/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,209.0000	8,284.0000	0.914	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
28/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
28/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	567.0000	542.0000	(4.409)	0	0	0
28/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,178.0000	4,247.0000	1.652	0	0	0
28/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,728.0000	2,655.0000	(2.676)	0	0	0
28/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,508.0000	8,582.0000	0.870	0	0	0
28/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	397.0000	433.0000	9.068	0	0	0
28/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
28/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,483.0000	2,410.0000	(2.940)	0	0	0
28/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,386.0000	2,313.0000	(3.060)	0	0	0
28/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,191.0000	2,119.0000	(3.286)	0	0	0
28/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
28/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	796.0000	758.0000	(4.774)	0	0	0
28/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,003.0000	957.0000	(4.586)	0	0	0
28/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
28/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,462.0000	1,399.0000	(4.309)	0	0	0
28/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,219.0000	3,290.0000	2.206	0	0	0
28/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,712.0000	3,638.0000	(1.994)	0	0	0
28/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,910.0000	3,836.0000	(1.893)	0	0	0
28/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
28/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,725.0000	1,659.0000	(3.826)	0	0	0
28/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,548.0000	1,485.0000	(4.070)	0	0	0
28/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,366.0000	3,293.0000	(2.169)	0	0	0
28/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,170.0000	3,097.0000	(2.303)	0	0	0
28/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,473.0000	2,541.0000	2.750	0	0	0
28/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,515.0000	6,590.0000	1.151	0	0	0
28/08/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,225.0000	4,294.0000	1.633	0	0	0
28/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,416.0000	3,342.0000	(2.166)	0	0	0
28/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,160.0000	8,234.0000	0.907	0	0	0
28/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,761.0000	3,687.0000	(1.968)	0	0	0
28/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	249.0000	240.0000	(3.614)	0	0	0
28/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,888.0000	1,954.0000	3.496	0	0	0
28/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	443.0000	425.0000	(4.063)	0	0	0
28/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,292.0000	2,359.0000	2.923	0	0	0
28/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,811.0000	3,737.0000	(1.942)	0	0	0
28/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	940.0000	896.0000	(4.681)	0	0	0
28/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/08/2009	€ / R 2010/03/15	17.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
28/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
28/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,035.0000	4,105.0000	1.735	0	0	0
28/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
28/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,382.0000	2,449.0000	2.813	0	0	0
28/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,267.0000	3,337.0000	2.143	0	0	0
28/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,434.0000	2,362.0000	(2.958)	0	0	0
28/08/2009	€ / R 2010/03/15	19.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	374.0000	409.0000	9.358	0	0	0
28/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,772.0000	5,845.0000	1.265	0	0	0
28/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,156.0000	4,083.0000	(1.756)	0	0	0
28/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
28/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,167.0000	6,241.0000	1.200	0	0	0
28/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
28/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	99.0000	110.0000	11.111	0	0	0
28/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,890.0000	3,961.0000	1.825	0	0	0
28/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
28/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,505.0000	1,442.0000	(4.186)	0	0	0
28/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,777.0000	2,704.0000	(2.629)	0	0	0
28/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	823.0000	784.0000	(4.739)	0	0	0
28/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,969.0000	6,043.0000	1.240	0	0	0
28/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
28/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,499.0000	1,562.0000	4.203	0	0	0
28/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,697.0000	3,768.0000	1.920	0	0	0
28/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,462.0000	4,533.0000	1.591	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,636.0000	1,571.0000	(3.973)	0	0	0
28/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,761.0000	7,836.0000	0.966	0	0	0
28/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	236.0000	264.0000	11.864	0	0	0
28/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,558.0000	4,628.0000	1.536	0	0	0
28/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,362.0000	3,433.0000	2.112	0	0	0
28/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,035.0000	989.0000	(4.444)	0	0	0
28/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
28/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,319.0000	4,389.0000	1.621	0	0	0
28/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,217.0000	6,291.0000	1.190	0	0	0
28/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
28/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,415.0000	4,485.0000	1.586	0	0	0
28/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,514.0000	3,441.0000	(2.077)	0	0	0
28/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	164.0000	157.0000	(4.268)	0	0	0
28/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,961.0000	8,035.0000	0.930	0	0	0
28/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,107.0000	4,034.0000	(1.777)	0	0	0
28/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,861.0000	1,794.0000	(3.600)	0	0	0
28/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
28/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,669.0000	1,734.0000	3.895	0	0	0
28/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,826.0000	2,753.0000	(2.583)	0	0	0
28/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
28/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,756.0000	1,821.0000	3.702	0	0	0
28/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,565.0000	2,633.0000	2.651	0	0	0
28/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	604.0000	577.0000	(4.470)	0	0	0
28/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
28/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
28/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,657.0000	2,726.0000	2.597	0	0	0
28/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,505.0000	3,576.0000	2.026	0	0	0
28/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	291.0000	322.0000	10.653	0	0	0
28/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,601.0000	3,672.0000	1.972	0	0	0
28/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
28/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	700.0000	751.0000	7.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	605.0000	653.0000	7.934	0	0	0
28/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	275.0000	265.0000	(3.636)	0	0	0
28/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
28/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
28/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,626.0000	1,690.0000	3.936	0	0	0
28/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	255.0000	246.0000	(3.529)	0	0	0
28/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	268.0000	258.0000	(3.731)	0	0	0
28/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,920.0000	5,993.0000	1.233	0	0	0
28/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	550.0000	526.0000	(4.364)	0	0	0
28/08/2009	€ / R 2010/03/15	13.70	Call	Currency Future	191.0000	183.0000	(4.188)	0	0	0
28/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
28/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	352.0000	387.0000	9.943	0	0	0
28/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,680.0000	1,615.0000	(3.869)	0	0	0
28/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,519.0000	2,587.0000	2.699	0	0	0
28/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	851.0000	811.0000	(4.700)	0	0	0
28/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,613.0000	3,539.0000	(2.048)	0	0	0
28/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,457.0000	3,528.0000	2.054	0	0	0
28/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	81.0000	91.0000	12.346	0	0	0
28/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,581.0000	2,508.0000	(2.828)	0	0	0
28/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
28/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
28/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	332.0000	319.0000	(3.916)	0	0	13,636
28/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	314.0000	302.0000	(3.822)	0	0	0
28/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,592.0000	1,528.0000	(4.020)	0	0	0
28/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	576.0000	621.0000	7.813	0	0	0
28/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,630.0000	2,557.0000	(2.776)	0	0	0
28/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	430.0000	412.0000	(4.186)	0	0	0
28/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	521.0000	563.0000	8.061	0	0	0
28/08/2009	€ / R 2010/03/15	12.75	Call	Currency Future	306.0000	294.0000	(3.922)	0	0	0
28/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	93.0000	103.0000	10.753	0	0	0
28/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	625.0000	596.0000	(4.640)	0	0	0
28/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	76.0000	85.0000	11.842	0	0	0
28/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,911.0000	7,985.0000	0.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	418.0000	400.0000	(4.306)	0	0	0
28/08/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,457.0000	1,520.0000	4.324	0	0	0
28/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,654.0000	4,725.0000	1.526	0	0	0
28/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,019.0000	1,076.0000	5.594	0	0	0
28/08/2009	€ / R 2010/03/15	13.75	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
28/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	671.0000	637.0000	(5.067)	0	0	0
28/08/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,337.0000	2,404.0000	2.867	0	0	0
28/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
28/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,333.0000	1,395.0000	4.651	0	0	0
28/08/2009	€ / R 2010/03/15	14.75	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
28/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	310.0000	343.0000	10.645	0	0	0
28/08/2009	€ / R 2010/03/15	10.75	Put	Currency Future	219.0000	247.0000	12.785	0	0	0
28/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,761.0000	3,687.0000	(1.968)	0	0	0
28/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	495.0000	535.0000	8.081	0	0	0
28/08/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,068.0000	1,021.0000	(4.401)	0	0	0
28/08/2009	€ / R 2010/03/15	9.75	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
28/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	406.0000	389.0000	(4.187)	0	0	0
28/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	516.0000	494.0000	(4.264)	0	0	0
28/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,907.0000	1,839.0000	(3.566)	0	0	0
28/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,057.0000	1,114.0000	5.393	0	0	0
28/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	767.0000	820.0000	6.910	0	0	0
28/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	486.0000	465.0000	(4.321)	0	0	0
28/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	909.0000	867.0000	(4.620)	0	0	13,636
28/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	981.0000	1,038.0000	5.810	0	0	0
28/08/2009	€ / R 2010/03/15	15.75	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
28/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,860.0000	3,786.0000	(1.917)	0	0	0
28/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	836.0000	890.0000	6.459	0	0	0
28/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,875.0000	2,802.0000	(2.539)	0	0	0
28/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
28/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,259.0000	8,333.0000	0.896	0	0	0
28/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,415.0000	1,478.0000	4.452	0	0	0
28/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,267.0000	6,341.0000	1.181	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	694.0000	660.0000	(4.899)	0	0	0
28/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	668.0000	718.0000	7.485	0	0	0
28/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,110.0000	8,184.0000	0.912	0	0	0
28/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,117.0000	6,192.0000	1.226	0	0	0
28/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	567.0000	542.0000	(4.409)	0	0	0
28/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	734.0000	785.0000	6.948	0	0	0
28/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	501.0000	479.0000	(4.391)	0	0	0
28/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	226.0000	218.0000	(3.540)	0	0	0
28/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,134.0000	1,193.0000	5.203	0	0	0
28/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	383.0000	367.0000	(4.178)	0	0	0
28/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	128.0000	141.0000	10.156	0	0	0
28/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	533.0000	510.0000	(4.315)	0	0	0
28/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,377.0000	1,316.0000	(4.430)	0	0	0
28/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	802.0000	855.0000	6.608	0	0	0
28/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,977.0000	2,043.0000	3.338	0	0	0
28/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,288.0000	2,216.0000	(3.147)	0	0	0
28/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
28/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
28/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
28/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,268.0000	3,195.0000	(2.234)	0	0	0
28/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,255.0000	4,181.0000	(1.739)	0	0	0
28/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,890.0000	2,959.0000	2.388	0	0	0
28/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,842.0000	3,913.0000	1.848	0	0	0
28/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,408.0000	8,483.0000	0.892	0	0	0
28/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	17.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
28/08/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,316.0000	6,391.0000	1.187	0	0	0
28/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,416.0000	6,490.0000	1.153	0	0	0
28/08/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,309.0000	8,383.0000	0.891	0	0	0
28/08/2009	€ / R 2010/03/15	19.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	47.0000	53.0000	12.766	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	€ / R	2010/03/15	17.60	Call	Currency Future	17.0000	17.0000	-	0	0	0
28/08/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,083.0000	4,152.0000	1.690	0	0	0
28/08/2009	€ / R	2010/03/15	15.60	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
28/08/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,202.0000	2,268.0000	2.997	0	0	0
28/08/2009	€ / R	2010/03/15	13.60	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
28/08/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,018.0000	6,092.0000	1.230	0	0	0
28/08/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,173.0000	1,122.0000	(4.348)	0	0	0
28/08/2009	€ / R	2010/03/15	10.60	Put	Currency Future	174.0000	198.0000	13.793	0	0	0
28/08/2009	€ / R	2010/03/15	19.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,011.0000	8,085.0000	0.924	0	0	0
28/08/2009	€ / R	2010/03/15	8.60	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/08/2009	€ / R	2010/03/15	7.60	Call	Currency Future	4,009.0000	3,935.0000	(1.846)	0	0	0
28/08/2009	€ / R	2010/03/15	8.60	Call	Currency Future	3,023.0000	2,949.0000	(2.448)	0	0	0
28/08/2009	€ / R	2010/03/15	7.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	€ / R	2010/03/15	9.60	Call	Currency Future	2,046.0000	1,977.0000	(3.372)	0	0	0
28/08/2009	AL13	2009/11/05			Index Future	249.1900	249.2810	0.037	0.0000	0.0000	10
28/08/2009	ALBI	2009/11/05			Index Future	300.1830	300.5100	0.109	0.0000	0.0000	762
28/08/2009	ALBI	2010/02/04			Index Future	305.7000	306.0320	0.109	0.0000	0.0000	0
28/08/2009	CRD1	2009/11/05			Index Future	127.9990	128.0960	0.076	0.0000	0.0000	2
28/08/2009	CRD1	2010/02/04			Index Future	130.3510	130.4490	0.075	0.0000	0.0000	0
28/08/2009	GOVI	2009/11/05			jGovi	301.9435	302.2720	0.109	0.0000	0.0000	543
28/08/2009	GOVI	2010/02/04			jGovi	307.4935	307.8260	0.108	0.0000	0.0000	0
28/08/2009	ILBI	2009/11/05			Index Future	362.8420	362.8370	(0.001)	0.0000	0.0000	3
28/08/2009	J153	2010/08/31			jSwap	7.7802	7.7657	(0.187)	0.0000	0.0000	0
28/08/2009	J157	2015/09/15			jSwap	8.4790	8.4900	0.130	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
28/08/2009	J186	2026/12/21			jSwap	8.0890	8.1000	0.136	0.0000	0.0000	0
28/08/2009	J201	2014/12/22			jSwap	8.3210	8.3410	0.240	0.0000	0.0000	0
28/08/2009	J203	2017/09/15			jSwap	8.5870	8.5830	(0.047)	0.0000	0.0000	0
28/08/2009	J204	2018/12/21			jSwap	8.5440	8.5380	(0.070)	0.0000	0.0000	0
28/08/2009	J207	2020/01/15			jSwap	8.5370	8.5310	(0.070)	0.0000	0.0000	0
28/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
28/08/2009	JFRA	2009/11/05			jFra	6.8110	6.8570	0.675	0.0000	0.0000	0
28/08/2009	JFRA	2010/02/04			jFra	6.8370	6.8810	0.644	0.0000	0.0000	0
28/08/2009	JFRA	2010/05/06			jFra	6.9770	7.0000	0.330	0.0000	0.0000	0
28/08/2009	JFRA	2010/08/05			jFra	7.1820	7.3260	2.005	0.0000	0.0000	0
28/08/2009	JFRA	2010/11/04			jFra	7.5480	7.6240	1.007	0.0000	0.0000	0
28/08/2009	JN02	2009/11/05			jNote	7.5110	7.5190	0.107	0.0000	0.0000	0
28/08/2009	JN02	2010/02/04			jNote	7.7520	7.7350	(0.219)	0.0000	0.0000	0
28/08/2009	JN05	2009/11/05			jNote	8.3180	8.3200	0.024	0.0000	0.0000	0
28/08/2009	JN05	2010/02/04			jNote	8.4500	8.4460	(0.047)	0.0000	0.0000	0
28/08/2009	JN10	2009/11/05			jNote	8.5040	8.4880	(0.188)	0.0000	0.0000	0
28/08/2009	JN10	2010/02/04			jNote	8.5570	8.5390	(0.210)	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
28/08/2009	JROD	2009/08/31			jRod	7.1260	7.1260	-	0.0000	0.0000	0
28/08/2009	JROD	2009/09/30			jRod	7.0320	7.0410	0.128	0.0000	0.0000	0
28/08/2009	JROD	2009/10/30			jRod	6.9780	7.0250	0.674	0.0000	0.0000	0
28/08/2009	JROD	2009/11/30			jRod	7.1410	7.1350	(0.084)	0.0000	0.0000	0
28/08/2009	JROD	2009/12/31			jRod	7.2100	7.1830	(0.374)	0.0000	0.0000	0
28/08/2009	OTH1	2009/11/05			Index Future	290.5050	290.8280	0.111	0.0000	0.0000	3
28/08/2009	OTH1	2010/02/04			Index Future	295.8440	296.1720	0.111	0.0000	0.0000	0
28/08/2009	R153	2009/11/05			Bond Future	7.4450	7.4190	(0.349)	0.0000	0.0000	0
28/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
28/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	765.0000	744.0000	(2.745)	0	0	0
28/08/2009	R155	2009/11/05			Bond Future	7.4450	7.4250	(0.269)	0.0000	0.0000	0
28/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	263.0000	249.0000	(5.323)	0	0	0
28/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	799.0000	820.0000	2.628	0	0	0
28/08/2009	R157	2009/11/05			Bond Future	8.2080	8.1860	(0.268)	0.0000	0.0000	6,733
28/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	336.0000	349.0000	3.869	0	0	0
28/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,132.0000	4,029.0000	(2.493)	0	0	0
28/08/2009	R157	2010/02/04			Bond Future	8.2690	8.2460	(0.278)	0.0000	0.0000	0
28/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,210.0000	1,242.0000	2.645	0	0	0
28/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,861.0000	3,777.0000	(2.176)	0	0	0
28/08/2009	R157	2010/05/06			Bond Future	8.2870	8.2630	(0.290)	0.0000	0.0000	0
28/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,208.0000	3,270.0000	1.933	0	0	0
28/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,184.0000	2,130.0000	(2.473)	0	0	0
28/08/2009	R157	2010/08/05			Bond Future	8.2630	8.2370	(0.315)	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
28/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,084.0000	2,035.0000	(2.351)	0	0	0
28/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,314.0000	4,385.0000	1.646	0	0	0
28/08/2009	R186	2009/11/05			Bond Future	8.7390	8.7290	(0.114)	0.0000	0.0000	11,394
28/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,630.0000	10,533.0000	(0.913)	0	0	0
28/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	292.0000	293.0000	0.342	0	0	240
28/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,962.0000	2,992.0000	1.013	0	0	0
28/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,854.0000	2,786.0000	(2.383)	0	0	240
28/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,807.0000	1,753.0000	(2.988)	0	0	5,000
28/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,296.0000	13,197.0000	(0.745)	0	0	0
28/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	129.0000	128.0000	(0.775)	0	0	5,000
28/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,324.0000	4,368.0000	1.018	0	0	0
28/08/2009	R186	2010/02/04			Bond Future	8.7780	8.7660	(0.137)	0.0000	0.0000	0
28/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,637.0000	7,548.0000	(1.165)	0	0	0
28/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,350.0000	2,377.0000	1.149	0	0	0
28/08/2009	R186	2010/05/06			Bond Future	8.7970	8.7860	(0.125)	0.0000	0.0000	0
28/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,382.0000	6,433.0000	0.799	0	0	0
28/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,461.0000	4,406.0000	(1.233)	0	0	0
28/08/2009	R186	2010/08/05			Bond Future	8.7980	8.7860	(0.136)	0.0000	0.0000	0
28/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,148.0000	4,098.0000	(1.205)	0	0	0
28/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,330.0000	8,394.0000	0.768	0	0	0
28/08/2009	R201	2009/11/05			Bond Future	8.2690	8.2470	(0.266)	0.0000	0.0000	2
28/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,467.0000	3,384.0000	(2.394)	0	0	0
28/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	210.0000	219.0000	4.286	0	0	0
28/08/2009	R201	2010/02/04			Bond Future	8.3220	8.2990	(0.276)	0.0000	0.0000	0
28/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,912.0000	3,838.0000	(1.892)	0	0	0
28/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	578.0000	595.0000	2.941	0	0	0
28/08/2009	R201	2010/05/06			Bond Future	8.3350	8.3100	(0.300)	0.0000	0.0000	0
28/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,408.0000	2,457.0000	2.035	0	0	0
28/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,783.0000	1,737.0000	(2.580)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	R201	2010/08/05			Bond Future	8.3050	8.2790	(0.313)	0.0000	0.0000	0
28/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,738.0000	3,799.0000	1.632	0	0	0
28/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,250.0000	1,217.0000	(2.640)	0	0	0
28/08/2009	R203	2009/11/05			Bond Future	8.6990	8.6770	(0.253)	0.0000	0.0000	1,570
28/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,074.0000	6,957.0000	(1.654)	0	0	0
28/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	169.0000	173.0000	2.367	0	0	0
28/08/2009	R203	2010/02/04			Bond Future	8.7580	8.7360	(0.251)	0.0000	0.0000	0
28/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,532.0000	1,565.0000	2.154	0	0	0
28/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,586.0000	4,501.0000	(1.853)	0	0	0
28/08/2009	R203	2010/05/06			Bond Future	8.7860	8.7620	(0.273)	0.0000	0.0000	0
28/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,967.0000	4,032.0000	1.639	0	0	0
28/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,855.0000	2,794.0000	(2.137)	0	0	0
28/08/2009	R203	2010/08/05			Bond Future	8.7830	8.7590	(0.273)	0.0000	0.0000	0
28/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,257.0000	5,327.0000	1.332	0	0	0
28/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,908.0000	2,855.0000	(1.823)	0	0	0
28/08/2009	R204	2009/11/05			Bond Future	8.6910	8.6700	(0.242)	0.0000	0.0000	2,517
28/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,735.0000	7,613.0000	(1.577)	0	0	0
28/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	186.0000	191.0000	2.688	0	0	0
28/08/2009	R204	2010/02/04			Bond Future	8.7410	8.7190	(0.252)	0.0000	0.0000	0
28/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,982.0000	4,889.0000	(1.867)	0	0	0
28/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,718.0000	1,755.0000	2.154	0	0	0
28/08/2009	R204	2010/05/06			Bond Future	8.7660	8.7430	(0.262)	0.0000	0.0000	0
28/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,090.0000	3,026.0000	(2.071)	0	0	0
28/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,431.0000	4,501.0000	1.580	0	0	0
28/08/2009	R204	2010/08/05			Bond Future	8.7660	8.7430	(0.262)	0.0000	0.0000	0
28/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,516.0000	5,592.0000	1.378	0	0	0
28/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,820.0000	2,766.0000	(1.915)	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
28/08/2009	R206	2009/11/05			Bond Future	8.3070	8.2850	(0.265)	0.0000	0.0000	1,121
28/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	164.0000	171.0000	4.268	0	0	0
28/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,967.0000	2,898.0000	(2.326)	0	0	0
28/08/2009	R206	2010/02/04			Bond Future	8.3690	8.3460	(0.275)	0.0000	0.0000	0
28/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	469.0000	483.0000	2.985	0	0	0
28/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,331.0000	3,270.0000	(1.831)	0	0	0
28/08/2009	R206	2010/05/06			Bond Future	8.3920	8.3670	(0.298)	0.0000	0.0000	0
28/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,242.0000	1,209.0000	(2.657)	0	0	0
28/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,330.0000	2,373.0000	1.845	0	0	0
28/08/2009	R206	2010/08/05			Bond Future	8.3640	8.3370	(0.323)	0.0000	0.0000	0
28/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,039.0000	1,011.0000	(2.695)	0	0	0
28/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,851.0000	2,901.0000	1.754	0	0	0
28/08/2009	R207	2009/11/05			Bond Future	8.7980	8.7670	(0.352)	0.0000	0.0000	600
28/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,660.0000	8,476.0000	(2.125)	0	0	0
28/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	145.0000	152.0000	4.828	0	0	0
28/08/2009	R207	2010/02/04			Bond Future	8.8470	8.8140	(0.373)	0.0000	0.0000	0
28/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,669.0000	1,728.0000	3.535	0	0	0
28/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,389.0000	5,248.0000	(2.616)	0	0	0
28/08/2009	R207	2010/05/06			Bond Future	8.8750	8.8410	(0.383)	0.0000	0.0000	0
28/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,089.0000	5,207.0000	2.319	0	0	0
28/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,887.0000	2,801.0000	(2.979)	0	0	0
28/08/2009	R207	2010/08/05			Bond Future	8.8810	8.8460	(0.394)	0.0000	0.0000	0
28/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,631.0000	2,555.0000	(2.889)	0	0	0
28/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,173.0000	6,303.0000	2.106	0	0	0
28/08/2009	R208	2009/11/05			Bond Future	8.8060	8.7850	(0.238)	0.0000	0.0000	5,125
28/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,298.0000	7,170.0000	(1.754)	0	0	0
28/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	175.0000	181.0000	3.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	R208	2010/02/04			Bond Future	8.8530	8.8310	(0.249)	0.0000	0.0000	0
28/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,212.0000	4,120.0000	(2.184)	0	0	0
28/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,951.0000	1,997.0000	2.358	0	0	0
28/08/2009	R208	2010/05/06			Bond Future	8.8770	8.8540	(0.259)	0.0000	0.0000	0
28/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,841.0000	4,923.0000	1.694	0	0	0
28/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,565.0000	2,504.0000	(2.378)	0	0	0
28/08/2009	R208	2010/08/05			Bond Future	8.8800	8.8570	(0.259)	0.0000	0.0000	0
28/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,307.0000	6,395.0000	1.395	0	0	0
28/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,612.0000	2,558.0000	(2.067)	0	0	0
28/08/2009	R209	2009/11/05			Bond Future	8.2730	8.2620	(0.133)	0.0000	0.0000	3,051
28/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,083.0000	9,987.0000	(0.952)	0	0	0
28/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,538.0000	6,609.0000	1.086	0	0	0
28/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	77.0000	71.0000	(7.792)	0	0	2,970
28/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	428.0000	432.0000	0.935	0	0	0
28/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,491.0000	11,582.0000	0.792	0	0	0
28/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,724.0000	7,631.0000	(1.204)	0	0	0
28/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	79.0000	78.0000	(1.266)	0	0	5,000
28/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	549.0000	523.0000	(4.736)	0	0	0
28/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,683.0000	12,586.0000	(0.765)	0	0	0
28/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	195.0000	196.0000	0.513	0	0	0
28/08/2009	R209	2010/02/04			Bond Future	8.2910	8.2810	(0.121)	0.0000	0.0000	0
28/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,732.0000	8,657.0000	(0.859)	0	0	0
28/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,293.0000	1,305.0000	0.928	0	0	2,500
28/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	369.0000	358.0000	(2.981)	0	0	0
28/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,273.0000	13,349.0000	0.573	0	0	0
28/08/2009	R209	2010/05/06			Bond Future	8.2950	8.2840	(0.133)	0.0000	0.0000	0
28/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,834.0000	3,785.0000	(1.278)	0	0	0
28/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,590.0000	5,638.0000	0.859	0	0	0
28/08/2009	R209	2010/08/05			Bond Future	8.2840	8.2730	(0.133)	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
28/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,731.0000	3,689.0000	(1.126)	0	0	0
28/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,634.0000	7,689.0000	0.720	0	0	0
28/08/2009	TRT1	2009/11/05			Index Future	298.1210	298.4450	0.109	0.0000	0.0000	100
28/08/2009	TRT1	2010/02/04			Index Future	303.6010	303.9290	0.108	0.0000	0.0000	0
28/08/2009	ZAAD	2009/09/14			Currency Future	6.5475	6.5542	0.102	0.0000	0.0000	240,943
28/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,103.0000	6,096.0000	(0.115)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	807.0000	801.0000	(0.743)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	563.0000	556.0000	(1.243)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
28/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	758.0000	751.0000	(0.923)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,848.0000	1,854.0000	0.325	0	0	0
28/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,803.0000	7,796.0000	(0.090)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,098.0000	3,104.0000	0.194	0	0	0
28/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,003.0000	1,996.0000	(0.349)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,103.0000	8,096.0000	(0.086)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	204.0000	197.0000	(3.431)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	100.0000	94.0000	(6.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	462.0000	467.0000	1.082	0	0	0
28/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	563.0000	556.0000	(1.243)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	515.0000	508.0000	(1.359)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	325.0000	329.0000	1.231	0	0	0
28/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	63.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
28/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	660.0000	653.0000	(1.061)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,803.0000	5,796.0000	(0.121)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	752.0000	758.0000	0.798	0	0	0
28/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	857.0000	850.0000	(0.817)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	611.0000	605.0000	(0.982)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	166.0000	159.0000	(4.217)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	282.0000	285.0000	1.064	0	0	0
28/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	851.0000	857.0000	0.705	0	0	0
28/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,198.0000	4,204.0000	0.143	0	0	0
28/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	654.0000	660.0000	0.917	0	0	0
28/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	999.0000	1,006.0000	0.701	0	0	0
28/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	100.0000	94.0000	(6.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	611.0000	605.0000	(0.982)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,848.0000	2,854.0000	0.211	0	0	0
28/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,198.0000	3,204.0000	0.188	0	0	0
28/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,098.0000	4,104.0000	0.146	0	0	0
28/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	660.0000	653.0000	(1.061)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,998.0000	2,004.0000	0.300	0	0	0
28/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	421.0000	414.0000	(1.663)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	370.0000	374.0000	1.081	0	0	0
28/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	758.0000	751.0000	(0.923)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,898.0000	3,904.0000	0.154	0	0	0
28/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,803.0000	1,797.0000	(0.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	421.0000	414.0000	(1.663)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
28/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	557.0000	563.0000	1.077	0	0	0
28/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	956.0000	949.0000	(0.732)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,998.0000	4,004.0000	0.150	0	0	0
28/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	131.0000	124.0000	(5.344)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,803.0000	3,796.0000	(0.184)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,247.0000	3,254.0000	0.216	0	0	0
28/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	510.0000	515.0000	0.980	0	0	0
28/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	906.0000	899.0000	(0.773)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,903.0000	7,896.0000	(0.089)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
28/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	857.0000	850.0000	(0.817)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,848.0000	3,854.0000	0.156	0	0	0
28/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.30	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
28/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,098.0000	2,104.0000	0.286	0	0	0
28/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	370.0000	374.0000	1.081	0	0	0
28/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,903.0000	3,896.0000	(0.179)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	515.0000	508.0000	(1.359)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	462.0000	467.0000	1.082	0	0	0
28/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	709.0000	702.0000	(0.987)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,005.0000	999.0000	(0.597)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,903.0000	5,896.0000	(0.119)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	606.0000	611.0000	0.825	0	0	0
28/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	416.0000	421.0000	1.202	0	0	0
28/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	330.0000	323.0000	(2.121)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,753.0000	3,746.0000	(0.187)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,003.0000	5,996.0000	(0.117)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,198.0000	2,204.0000	0.273	0	0	0
28/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,248.0000	4,254.0000	0.141	0	0	0
28/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,903.0000	1,896.0000	(0.368)	0	0	0
28/08/2009	ZAAD	2009/09/14	7.00	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
28/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	606.0000	611.0000	0.825	0	0	0
28/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
28/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,153.0000	2,146.0000	(0.325)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	703.0000	709.0000	0.853	0	0	0
28/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	204.0000	197.0000	(3.431)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,753.0000	7,746.0000	(0.090)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,148.0000	4,154.0000	0.145	0	0	0
28/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	286.0000	279.0000	(2.448)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,298.0000	4,304.0000	0.140	0	0	0
28/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,198.0000	1,204.0000	0.501	0	0	0
28/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,753.0000	5,746.0000	(0.122)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	131.0000	124.0000	(5.344)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,298.0000	1,304.0000	0.462	0	0	0
28/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,798.0000	2,804.0000	0.214	0	0	0
28/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,503.0000	4,496.0000	(0.155)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,753.0000	1,747.0000	(0.342)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,003.0000	2,996.0000	(0.233)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,153.0000	4,146.0000	(0.169)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,248.0000	2,254.0000	0.267	0	0	0
28/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.25	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
28/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
28/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,248.0000	1,254.0000	0.481	0	0	0
28/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,903.0000	7,896.0000	(0.089)	0	0	0
28/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	41.0000	41.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	468.0000	461.0000	(1.496)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,003.0000	3,996.0000	(0.175)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,953.0000	1,946.0000	(0.358)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,099.0000	1,105.0000	0.546	0	0	0
28/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,903.0000	3,896.0000	(0.179)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,798.0000	5,804.0000	0.103	0	0	0
28/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,953.0000	7,946.0000	(0.088)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,903.0000	5,896.0000	(0.119)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	286.0000	279.0000	(2.448)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	244.0000	237.0000	(2.869)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	63.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,048.0000	4,054.0000	0.148	0	0	0
28/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,998.0000	6,004.0000	0.100	0	0	0
28/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	166.0000	159.0000	(4.217)	0	0	0

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28/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,153.0000	6,146.0000	(0.114)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,953.0000	3,946.0000	(0.177)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,504.0000	1,497.0000	(0.465)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	200.0000	203.0000	1.500	0	0	0
28/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,153.0000	8,146.0000	(0.086)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,897.0000	2,904.0000	0.242	0	0	0
28/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,253.0000	8,246.0000	(0.085)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,048.0000	2,054.0000	0.293	0	0	0
28/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,703.0000	1,697.0000	(0.352)	0	0	0
28/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,053.0000	8,046.0000	(0.087)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,049.0000	1,055.0000	0.572	0	0	0
28/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,498.0000	1,504.0000	0.401	0	0	0
28/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
28/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,203.0000	3,196.0000	(0.219)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	200.0000	203.0000	1.500	0	0	0
28/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,997.0000	3,004.0000	0.234	0	0	0
28/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,853.0000	7,846.0000	(0.089)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,203.0000	6,196.0000	(0.113)	0	0	0
28/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,853.0000	5,846.0000	(0.120)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,498.0000	4,504.0000	0.133	0	0	0
28/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	282.0000	285.0000	1.064	0	0	0
28/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,148.0000	2,154.0000	0.279	0	0	0
28/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,703.0000	4,696.0000	(0.149)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	81.0000	75.0000	(7.407)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,898.0000	1,904.0000	0.316	0	0	0
28/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,798.0000	3,804.0000	0.158	0	0	0
28/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	128.0000	129.0000	0.781	0	0	0
28/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,147.0000	3,154.0000	0.222	0	0	0
28/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,003.0000	7,996.0000	(0.087)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,148.0000	1,155.0000	0.610	0	0	0
28/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,053.0000	4,046.0000	(0.173)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,053.0000	2,046.0000	(0.341)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,853.0000	3,846.0000	(0.182)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	240.0000	243.0000	1.250	0	0	0
28/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,853.0000	1,847.0000	(0.324)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,053.0000	6,046.0000	(0.116)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,103.0000	4,096.0000	(0.171)	0	0	0
28/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,103.0000	2,096.0000	(0.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	900.0000	906.0000	0.667	0	0	0
28/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,253.0000	6,246.0000	(0.112)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
28/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	950.0000	956.0000	0.632	0	0	0
28/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,798.0000	1,804.0000	0.334	0	0	0
28/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,948.0000	3,954.0000	0.152	0	0	0
28/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,203.0000	2,196.0000	(0.318)	0	0	0
28/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	801.0000	808.0000	0.874	0	0	0
28/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,748.0000	1,754.0000	0.343	0	0	0
28/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,253.0000	2,246.0000	(0.311)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,253.0000	4,246.0000	(0.165)	0	0	0
28/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,203.0000	8,196.0000	(0.085)	0	0	0
28/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,203.0000	4,196.0000	(0.167)	0	0	0
28/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,747.0000	2,754.0000	0.255	0	0	0
28/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,748.0000	3,754.0000	0.160	0	0	0
28/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,948.0000	1,954.0000	0.308	0	0	0
28/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,948.0000	2,954.0000	0.204	0	0	0
28/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,453.0000	4,446.0000	(0.157)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,953.0000	5,946.0000	(0.118)	0	0	0
28/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,454.0000	1,447.0000	(0.481)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,953.0000	2,946.0000	(0.237)	0	0	0
28/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,548.0000	4,554.0000	0.132	0	0	0
28/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,048.0000	6,054.0000	0.099	0	0	0
28/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,048.0000	3,054.0000	0.197	0	0	0
28/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,548.0000	1,554.0000	0.388	0	0	0
28/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14			Currency Future	6.6081	6.6126	0.068	0.0000	0.0000	705
28/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,792.0000	5,788.0000	(0.069)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	626.0000	629.0000	0.479	0	0	0
28/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	145.0000	143.0000	(1.379)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,794.0000	3,790.0000	(0.105)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	68.0000	66.0000	(2.941)	0	0	0
28/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,158.0000	4,163.0000	0.120	0	0	0
28/08/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,892.0000	7,888.0000	(0.051)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	509.0000	512.0000	0.589	0	0	0
28/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,006.0000	2,001.0000	(0.249)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	403.0000	405.0000	0.496	0	0	0
28/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,861.0000	1,865.0000	0.215	0	0	0
28/08/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,025.0000	1,028.0000	0.293	0	0	0
28/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	437.0000	440.0000	0.686	0	0	0
28/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	248.0000	245.0000	(1.210)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	89.0000	87.0000	(2.247)	0	0	0
28/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	199.0000	200.0000	0.503	0	0	0

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28/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	547.0000	550.0000	0.548	0	0	0
28/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	256.0000	257.0000	0.391	0	0	0
28/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	145.0000	143.0000	(1.379)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,792.0000	7,788.0000	(0.051)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,942.0000	7,938.0000	(0.050)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,008.0000	4,013.0000	0.125	0	0	0
28/08/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	129.0000	127.0000	(1.550)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,892.0000	5,888.0000	(0.068)	0	0	0
28/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,994.0000	3,989.0000	(0.125)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,293.0000	4,289.0000	(0.093)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	341.0000	337.0000	(1.173)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,894.0000	3,889.0000	(0.128)	0	0	0
28/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,809.0000	1,804.0000	(0.276)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	563.0000	558.0000	(0.888)	0	0	0
28/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,010.0000	2,015.0000	0.249	0	0	0
28/08/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,301.0000	2,296.0000	(0.217)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	473.0000	475.0000	0.423	0	0	0
28/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	277.0000	274.0000	(1.083)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	403.0000	405.0000	0.496	0	0	0
28/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	0
28/08/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,944.0000	3,939.0000	(0.127)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	437.0000	440.0000	0.686	0	0	0
28/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
28/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	308.0000	305.0000	(0.974)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

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28/08/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	603.0000	598.0000	(0.829)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	129.0000	127.0000	(1.550)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	235.0000	237.0000	0.851	0	0	0
28/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	202.0000	199.0000	(1.485)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	709.0000	712.0000	0.423	0	0	0
28/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,908.0000	1,902.0000	(0.314)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,219.0000	1,223.0000	0.328	0	0	0
28/08/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	523.0000	518.0000	(0.956)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	308.0000	305.0000	(0.974)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
28/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	644.0000	639.0000	(0.776)	0	0	0
28/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,712.0000	1,716.0000	0.234	0	0	0
28/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	340.0000	342.0000	0.588	0	0	0
28/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	131.0000	131.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	310.0000	312.0000	0.645	0	0	0
28/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	729.0000	724.0000	(0.686)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	752.0000	755.0000	0.399	0	0	0
28/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,708.0000	3,713.0000	0.135	0	0	0
28/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	182.0000	179.0000	(1.648)	0	0	0
28/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	111.0000	111.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	484.0000	480.0000	(0.826)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	667.0000	670.0000	0.450	0	0	0
28/08/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,008.0000	6,013.0000	0.083	0	0	0
28/08/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,158.0000	3,163.0000	0.158	0	0	0
28/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	182.0000	179.0000	(1.648)	0	0	0
28/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
28/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,758.0000	5,763.0000	0.087	0	0	0
28/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	142.0000	143.0000	0.704	0	0	0

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28/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
28/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,058.0000	4,063.0000	0.123	0	0	0
28/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	447.0000	443.0000	(0.895)	0	0	0
28/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	340.0000	342.0000	0.588	0	0	0
28/08/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	686.0000	681.0000	(0.729)	0	0	0
28/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
28/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	586.0000	589.0000	0.512	0	0	0
28/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,110.0000	2,114.0000	0.190	0	0	0
28/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	375.0000	371.0000	(1.067)	0	0	0
28/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	102.0000	102.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	509.0000	512.0000	0.589	0	0	0
28/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,508.0000	4,513.0000	0.111	0	0	0
28/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	447.0000	443.0000	(0.895)	0	0	0
28/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	484.0000	480.0000	(0.826)	0	0	0
28/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
28/08/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,122.0000	1,125.0000	0.267	0	0	0
28/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	410.0000	406.0000	(0.976)	0	0	0
28/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
28/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/08/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
28/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	277.0000	274.0000	(1.083)	0	0	0
28/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,258.0000	4,263.0000	0.117	0	0	0
28/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	644.0000	639.0000	(0.776)	0	0	0
28/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,055.0000	2,050.0000	(0.243)	0	0	0
28/08/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,108.0000	3,113.0000	0.161	0	0	0
28/08/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,208.0000	4,213.0000	0.119	0	0	0

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28/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
28/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	102.0000	102.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,517.0000	1,512.0000	(0.330)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	183.0000	184.0000	0.546	0	0	0
28/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	563.0000	558.0000	(0.888)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,044.0000	4,039.0000	(0.124)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,073.0000	1,077.0000	0.373	0	0	0
28/08/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,108.0000	4,113.0000	0.122	0	0	0
28/08/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	410.0000	406.0000	(0.976)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
28/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,957.0000	1,951.0000	(0.307)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,208.0000	3,213.0000	0.156	0	0	0
28/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	235.0000	237.0000	0.851	0	0	0
28/08/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	978.0000	981.0000	0.307	0	0	0
28/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,060.0000	2,064.0000	0.194	0	0	0
28/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,268.0000	1,272.0000	0.315	0	0	0
28/08/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
28/08/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	886.0000	889.0000	0.339	0	0	0
28/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,042.0000	6,038.0000	(0.066)	0	0	0
28/08/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,209.0000	2,214.0000	0.226	0	0	0
28/08/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,996.0000	2,992.0000	(0.134)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,858.0000	3,863.0000	0.130	0	0	0
28/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,844.0000	3,839.0000	(0.130)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	155.0000	155.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,242.0000	6,238.0000	(0.064)	0	0	0
28/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	155.0000	155.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,992.0000	5,988.0000	(0.067)	0	0	0
28/08/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,153.0000	2,148.0000	(0.232)	0	0	0
28/08/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,042.0000	8,038.0000	(0.050)	0	0	0
28/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,743.0000	4,738.0000	(0.105)	0	0	0
28/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,960.0000	1,965.0000	0.255	0	0	0
28/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,493.0000	4,489.0000	(0.089)	0	0	0
28/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,259.0000	2,264.0000	0.221	0	0	0
28/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,858.0000	2,863.0000	0.175	0	0	0
28/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,958.0000	3,963.0000	0.126	0	0	0
28/08/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,842.0000	5,838.0000	(0.068)	0	0	0
28/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,514.0000	1,518.0000	0.264	0	0	0
28/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	183.0000	184.0000	0.546	0	0	0
28/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,742.0000	5,738.0000	(0.070)	0	0	0
28/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,842.0000	7,838.0000	(0.051)	0	0	0
28/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,958.0000	2,963.0000	0.169	0	0	0
28/08/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,858.0000	1,853.0000	(0.269)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,742.0000	7,738.0000	(0.052)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,292.0000	6,288.0000	(0.064)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,992.0000	7,988.0000	(0.050)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,760.0000	1,755.0000	(0.284)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,008.0000	3,013.0000	0.166	0	0	0
28/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	375.0000	371.0000	(1.067)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,744.0000	3,740.0000	(0.107)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,708.0000	2,713.0000	0.185	0	0	0
28/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/08/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,245.0000	3,241.0000	(0.123)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,159.0000	2,164.0000	0.232	0	0	0
28/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	94.0000	94.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,170.0000	1,174.0000	0.342	0	0	0
28/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	772.0000	767.0000	(0.648)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,758.0000	2,763.0000	0.181	0	0	0
28/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,258.0000	3,263.0000	0.153	0	0	0
28/08/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,142.0000	8,138.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,144.0000	4,139.0000	(0.121)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,142.0000	6,138.0000	(0.065)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	282.0000	284.0000	0.709	0	0	0
28/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	282.0000	284.0000	0.709	0	0	0
28/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,811.0000	1,816.0000	0.276	0	0	0
28/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	224.0000	221.0000	(1.339)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,104.0000	2,099.0000	(0.238)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	840.0000	844.0000	0.476	0	0	0
28/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	163.0000	160.0000	(1.840)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,808.0000	2,813.0000	0.178	0	0	0
28/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	224.0000	221.0000	(1.339)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,094.0000	4,089.0000	(0.122)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	371.0000	373.0000	0.539	0	0	0
28/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,092.0000	6,088.0000	(0.066)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,808.0000	3,813.0000	0.131	0	0	0
28/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,292.0000	8,288.0000	(0.048)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,092.0000	8,088.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	931.0000	935.0000	0.430	0	0	0
28/08/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,911.0000	1,915.0000	0.209	0	0	0
28/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,908.0000	3,913.0000	0.128	0	0	0
28/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,908.0000	2,913.0000	0.172	0	0	0
28/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,203.0000	2,198.0000	(0.227)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,193.0000	4,189.0000	(0.095)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
28/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	796.0000	799.0000	0.377	0	0	0
28/08/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,252.0000	2,247.0000	(0.222)	0	0	0

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28/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	371.0000	373.0000	0.539	0	0	0
28/08/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,243.0000	4,239.0000	(0.094)	0	0	0
28/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	163.0000	160.0000	(1.840)	0	0	0
28/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,242.0000	8,238.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,762.0000	1,766.0000	0.227	0	0	0
28/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,192.0000	6,188.0000	(0.065)	0	0	0
28/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,192.0000	8,188.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,758.0000	3,763.0000	0.133	0	0	0
28/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,563.0000	1,568.0000	0.320	0	0	0
28/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,443.0000	4,439.0000	(0.090)	0	0	0
28/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,942.0000	5,938.0000	(0.067)	0	0	0
28/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,947.0000	2,942.0000	(0.170)	0	0	0
28/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,469.0000	1,463.0000	(0.408)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,058.0000	3,063.0000	0.164	0	0	0
28/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,558.0000	4,563.0000	0.110	0	0	0
28/08/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,058.0000	6,063.0000	0.083	0	0	0
28/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/08/2009	ZAAD	2010/03/15			Currency Future	6.6570	6.6602	0.048	0.0000	0.0000	8
28/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	746.0000	749.0000	0.402	0	0	0
28/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,794.0000	7,791.0000	(0.038)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,908.0000	1,905.0000	(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
28/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	446.0000	444.0000	(0.448)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	906.0000	909.0000	0.331	0	0	0
28/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,015.0000	2,018.0000	0.149	0	0	0
28/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,084.0000	1,087.0000	0.277	0	0	0
28/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	605.0000	607.0000	0.331	0	0	0
28/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	673.0000	675.0000	0.297	0	0	0
28/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,995.0000	5,992.0000	(0.050)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,795.0000	5,792.0000	(0.052)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,844.0000	7,841.0000	(0.038)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,004.0000	2,001.0000	(0.150)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	148.0000	146.0000	(1.351)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	350.0000	349.0000	(0.286)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	50.0000	50.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	184.0000	183.0000	(0.543)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,994.0000	7,991.0000	(0.038)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,801.0000	3,798.0000	(0.079)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,157.0000	3,161.0000	0.127	0	0	0
28/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,944.0000	7,941.0000	(0.038)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	605.0000	607.0000	0.331	0	0	0
28/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,860.0000	1,858.0000	(0.108)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,845.0000	5,842.0000	(0.051)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	638.0000	640.0000	0.313	0	0	0
28/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	225.0000	224.0000	(0.444)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	357.0000	359.0000	0.560	0	0	0
28/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,144.0000	8,141.0000	(0.037)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,207.0000	4,210.0000	0.071	0	0	0
28/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,999.0000	3,996.0000	(0.075)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	204.0000	203.0000	(0.490)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	303.0000	304.0000	0.330	0	0	0
28/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	482.0000	484.0000	0.415	0	0	0
28/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	148.0000	146.0000	(1.351)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,945.0000	5,942.0000	(0.050)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	511.0000	513.0000	0.391	0	0	0
28/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	413.0000	411.0000	(0.484)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	380.0000	382.0000	0.526	0	0	0
28/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	541.0000	543.0000	0.370	0	0	0
28/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
28/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,850.0000	3,847.0000	(0.078)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	572.0000	574.0000	0.350	0	0	0
28/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	323.0000	321.0000	(0.619)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	541.0000	543.0000	0.370	0	0	0
28/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,145.0000	6,142.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,746.0000	5,742.0000	(0.070)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	65.0000	65.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	131.0000	130.0000	(0.763)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,149.0000	4,146.0000	(0.072)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	709.0000	711.0000	0.282	0	0	0
28/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,094.0000	8,091.0000	(0.037)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0

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28/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,036.0000	1,039.0000	0.290	0	0	0
28/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,744.0000	7,741.0000	(0.039)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,045.0000	6,042.0000	(0.050)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	320.0000	321.0000	0.313	0	0	0
28/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
28/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,146.0000	2,143.0000	(0.140)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,193.0000	2,190.0000	(0.137)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	59.0000	59.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	70.0000	70.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	165.0000	164.0000	(0.606)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	184.0000	183.0000	(0.543)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,213.0000	2,216.0000	0.136	0	0	0
28/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,052.0000	2,049.0000	(0.146)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,965.0000	1,968.0000	0.153	0	0	0
28/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,181.0000	1,183.0000	0.169	0	0	0
28/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	272.0000	273.0000	0.368	0	0	0
28/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	662.0000	660.0000	(0.302)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	949.0000	951.0000	0.211	0	0	0
28/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	29.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,958.0000	2,962.0000	0.135	0	0	0
28/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,163.0000	2,166.0000	0.139	0	0	0
28/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	61.0000	61.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	515.0000	512.0000	(0.583)	0	0	0
28/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	244.0000	245.0000	0.410	0	0	0
28/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,866.0000	1,869.0000	0.161	0	0	0
28/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,207.0000	3,210.0000	0.094	0	0	0
28/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,008.0000	3,011.0000	0.100	0	0	0

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28/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,278.0000	1,280.0000	0.156	0	0	0
28/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,957.0000	3,960.0000	0.076	0	0	0
28/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,950.0000	3,947.0000	(0.076)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	338.0000	340.0000	0.592	0	0	0
28/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	587.0000	585.0000	(0.341)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,007.0000	4,010.0000	0.075	0	0	0
28/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,813.0000	1,810.0000	(0.165)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	381.0000	379.0000	(0.525)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	550.0000	548.0000	(0.364)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,288.0000	2,285.0000	(0.131)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,099.0000	4,096.0000	(0.073)	0	0	0
28/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,229.0000	1,232.0000	0.244	0	0	0
28/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	303.0000	304.0000	0.330	0	0	0
28/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,248.0000	4,245.0000	(0.071)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	338.0000	340.0000	0.592	0	0	0
28/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,095.0000	6,092.0000	(0.049)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	257.0000	258.0000	0.389	0	0	0
28/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,245.0000	6,242.0000	(0.048)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	446.0000	444.0000	(0.448)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	45.0000	45.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	381.0000	379.0000	(0.525)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,244.0000	8,241.0000	(0.036)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	22.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,262.0000	2,265.0000	0.133	0	0	0
28/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

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28/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	824.0000	826.0000	0.243	0	0	0
28/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	287.0000	288.0000	0.348	0	0	0
28/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,257.0000	3,260.0000	0.092	0	0	0
28/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,751.0000	3,748.0000	(0.080)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,857.0000	3,860.0000	0.078	0	0	0
28/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	992.0000	995.0000	0.302	0	0	0
28/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	480.0000	478.0000	(0.417)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,257.0000	4,260.0000	0.070	0	0	0
28/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,859.0000	2,862.0000	0.105	0	0	0
28/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,057.0000	4,060.0000	0.074	0	0	0
28/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,049.0000	4,046.0000	(0.074)	0	0	0
28/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,064.0000	2,067.0000	0.145	0	0	0
28/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,757.0000	3,760.0000	0.080	0	0	0
28/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,058.0000	3,061.0000	0.098	0	0	0
28/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,759.0000	2,762.0000	0.109	0	0	0
28/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,099.0000	2,096.0000	(0.143)	0	0	0
28/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	56.0000	56.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,895.0000	5,892.0000	(0.051)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,768.0000	1,771.0000	0.170	0	0	0
28/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,084.0000	1,087.0000	0.277	0	0	0
28/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,114.0000	2,117.0000	0.142	0	0	0

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28/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	404.0000	405.0000	0.248	0	0	0
28/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,894.0000	7,891.0000	(0.038)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,107.0000	4,110.0000	0.073	0	0	0
28/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	297.0000	295.0000	(0.673)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,108.0000	3,111.0000	0.097	0	0	0
28/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,132.0000	1,135.0000	0.265	0	0	0
28/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,900.0000	3,897.0000	(0.077)	0	0	0
28/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,916.0000	1,919.0000	0.157	0	0	0
28/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	53.0000	53.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,956.0000	1,953.0000	(0.153)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,909.0000	2,912.0000	0.103	0	0	0
28/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,719.0000	1,721.0000	0.116	0	0	0
28/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	63.0000	63.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	785.0000	787.0000	0.255	0	0	0
28/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	323.0000	321.0000	(0.619)	0	0	0
28/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	380.0000	382.0000	0.526	0	0	0
28/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,707.0000	3,710.0000	0.081	0	0	0
28/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,709.0000	2,712.0000	0.111	0	0	0
28/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	455.0000	457.0000	0.440	0	0	0
28/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,335.0000	2,332.0000	(0.128)	0	0	0
28/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	248.0000	247.0000	(0.403)	0	0	0
28/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,157.0000	4,160.0000	0.072	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/08/2009	ZAAD 2010/03/15	14.95	Put	Currency Future	8,294.0000	8,290.0000	(0.048)	0	0	0
28/08/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,295.0000	6,292.0000	(0.048)	0	0	0
28/08/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,298.0000	4,295.0000	(0.070)	0	0	0
28/08/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	3,907.0000	3,910.0000	0.077	0	0	0
28/08/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	5.85	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
28/08/2009	ZAAD 2010/03/15	3.85	Call	Currency Future	2,809.0000	2,812.0000	0.107	0	0	0
28/08/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	272.0000	270.0000	(0.735)	0	0	0
28/08/2009	ZAAD 2010/03/15	4.85	Call	Currency Future	1,817.0000	1,820.0000	0.165	0	0	0
28/08/2009	ZAAD 2010/03/15	4.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	5.85	Call	Currency Future	865.0000	867.0000	0.231	0	0	0
28/08/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	429.0000	431.0000	0.466	0	0	0
28/08/2009	ZAAD 2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	3,807.0000	3,810.0000	0.079	0	0	0
28/08/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,044.0000	8,041.0000	(0.037)	0	0	0
28/08/2009	ZAAD 2010/03/15	8.85	Call	Currency Future	47.0000	47.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	8.85	Put	Currency Future	2,240.0000	2,237.0000	(0.134)	0	0	0
28/08/2009	ZAAD 2010/03/15	10.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	10.85	Put	Currency Future	4,199.0000	4,195.0000	(0.095)	0	0	0
28/08/2009	ZAAD 2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/08/2009	ZAAD 2010/03/15	12.85	Put	Currency Future	6,195.0000	6,192.0000	(0.048)	0	0	0
28/08/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	8,194.0000	8,191.0000	(0.037)	0	0	0
28/08/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0

Grand Total: **1,209,872**