



Derivatives High/Low Report

High/Low for 31/08/2009

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
31/08/2009	\$ / R 2009/09/14			Currency Future	7.7631	7.8145	0.662	7.9000	7.7800	278,900
31/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,363.0000	4,415.0000	1.192	0	0	0
31/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
31/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	59.0000	41.0000	(30.508)	0	0	200
31/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,987.0000	1,936.0000	(2.567)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,187.0000	2,136.0000	(2.332)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,937.0000	3,886.0000	(1.295)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	367.0000	318.0000	(13.351)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
31/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	524.0000	571.0000	8.969	0	0	0
31/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,937.0000	1,886.0000	(2.633)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,387.0000	3,336.0000	(1.506)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	2,000
31/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,287.0000	3,236.0000	(1.552)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,087.0000	2,036.0000	(2.444)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,937.0000	4,886.0000	(1.033)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	2.0000	2.0000	-	0	0	15,157
31/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,287.0000	2,236.0000	(2.230)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,837.0000	1,786.0000	(2.776)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	989.0000	937.0000	(5.258)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,537.0000	1,486.0000	(3.318)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,187.0000	3,136.0000	(1.600)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,037.0000	1,986.0000	(2.504)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,113.0000	1,165.0000	4.672	0	0	0
31/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,637.0000	2,586.0000	(1.934)	0	0	0
31/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	244.0000	199.0000	(18.443)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,587.0000	2,536.0000	(1.971)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,787.0000	2,736.0000	(1.830)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,613.0000	1,665.0000	3.224	0	0	0
31/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	112.0000	83.0000	(25.893)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	412.0000	361.0000	(12.379)	0	0	25
31/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,937.0000	5,886.0000	(0.859)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	743.0000	691.0000	(6.999)	0	0	0
31/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	503.0000	452.0000	(10.139)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,863.0000	2,915.0000	1.816	0	0	0
31/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	74.0000	53.0000	(28.378)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	964.0000	1,015.0000	5.290	0	0	0
31/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	646.0000	594.0000	(8.050)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,363.0000	1,415.0000	3.815	0	0	0
31/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	477.0000	523.0000	9.644	0	0	0
31/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	125.0000	148.0000	18.400	0	0	0
31/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	841.0000	789.0000	(6.183)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,637.0000	7,586.0000	(0.668)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,437.0000	4,386.0000	(1.149)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	172.0000	132.0000	(23.256)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	223.0000	256.0000	14.798	0	0	13,157
31/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	343.0000	384.0000	11.953	0	0	0
31/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
31/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,687.0000	1,636.0000	(3.023)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,063.0000	3,115.0000	1.698	0	0	0
31/08/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,837.0000	3,786.0000	(1.329)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	110
31/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	244.0000	199.0000	(18.443)	0	0	140
31/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	30
31/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,137.0000	6,086.0000	(0.831)	0	0	0
31/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	619.0000	668.0000	7.916	0	0	0
31/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	4,037.0000	3,986.0000	(1.263)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	457.0000	406.0000	(11.160)	0	0	110
31/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
31/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,937.0000	1,886.0000	(2.633)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,587.0000	2,536.0000	(1.971)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,563.0000	4,615.0000	1.140	0	0	0
31/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,088.0000	1,037.0000	(4.688)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,837.0000	4,786.0000	(1.054)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	5,037.0000	4,986.0000	(1.013)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,437.0000	1,386.0000	(3.549)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,637.0000	2,586.0000	(1.934)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,637.0000	4,586.0000	(1.100)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,587.0000	1,536.0000	(3.214)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	598.0000	546.0000	(8.696)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,563.0000	1,615.0000	3.327	0	0	0
31/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,387.0000	4,336.0000	(1.163)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	25.0000	26.0000	4.000	0	0	25
31/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,337.0000	3,286.0000	(1.528)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	325.0000	276.0000	(15.077)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,887.0000	2,836.0000	(1.767)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,887.0000	5,836.0000	(0.866)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	25
31/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	91.0000	66.0000	(27.473)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	187.0000	217.0000	16.043	0	0	0
31/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	85.0000	96.0000	12.941	0	0	0
31/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	57.0000	63.0000	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
31/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,937.0000	2,886.0000	(1.736)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,387.0000	3,336.0000	(1.506)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	154.0000	181.0000	17.532	0	0	0
31/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,613.0000	4,665.0000	1.127	0	0	0
31/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	766.0000	816.0000	6.527	0	0	0
31/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	46.0000	51.0000	10.870	0	0	2,000
31/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,737.0000	2,686.0000	(1.863)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,187.0000	2,136.0000	(2.332)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	29.0000	19.0000	(34.483)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,637.0000	1,586.0000	(3.115)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,587.0000	3,536.0000	(1.422)	0	0	0
31/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,437.0000	7,386.0000	(0.686)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,014.0000	1,065.0000	5.030	0	0	0
31/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,387.0000	2,336.0000	(2.137)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,113.0000	3,165.0000	1.670	0	0	0
31/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	550.0000	499.0000	(9.273)	0	0	0
31/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	103.0000	118.0000	14.563	0	0	0
31/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,387.0000	7,336.0000	(0.690)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,987.0000	3,936.0000	(1.279)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	70.0000	78.0000	11.429	0	0	0

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31/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,137.0000	3,086.0000	(1.626)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,437.0000	3,386.0000	(1.484)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	13.0000	13.0000	-	0	0	2,054
31/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	939.0000	888.0000	(5.431)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,087.0000	2,036.0000	(2.444)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,987.0000	4,936.0000	(1.023)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,887.0000	4,836.0000	(1.044)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	283.0000	236.0000	(16.608)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	140.0000	103.0000	(26.429)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,737.0000	1,686.0000	(2.936)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,237.0000	3,186.0000	(1.576)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	694.0000	642.0000	(7.493)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,337.0000	2,286.0000	(2.182)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,288.0000	1,236.0000	(4.037)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,887.0000	3,836.0000	(1.312)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	207.0000	164.0000	(20.773)	0	0	25
31/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	140.0000	103.0000	(26.429)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	301.0000	339.0000	12.625	0	0	0
31/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	103.0000	118.0000	14.563	0	0	0
31/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	914.0000	965.0000	5.580	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
31/08/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,737.0000	3,686.0000	(1.365)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,487.0000	2,436.0000	(2.051)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,263.0000	1,315.0000	4.117	0	0	0
31/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,413.0000	1,465.0000	3.680	0	0	0
31/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,737.0000	4,686.0000	(1.077)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,487.0000	4,436.0000	(1.137)	0	0	0
31/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,187.0000	6,136.0000	(0.824)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	7.0000	7.0000	-	0	0	140
31/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	2,913.0000	2,965.0000	1.785	0	0	0
31/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,887.0000	2,836.0000	(1.767)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,637.0000	1,586.0000	(3.115)	0	0	0
31/08/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,687.0000	4,636.0000	(1.088)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	571.0000	619.0000	8.406	0	0	0
31/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	939.0000	888.0000	(5.431)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,037.0000	1,986.0000	(2.504)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,037.0000	2,986.0000	(1.679)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,338.0000	1,286.0000	(3.886)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,687.0000	3,636.0000	(1.383)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,064.0000	1,115.0000	4.793	0	0	0
31/08/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	4,087.0000	4,036.0000	(1.248)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,787.0000	1,736.0000	(2.854)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,137.0000	3,086.0000	(1.626)	0	0	0
31/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	3,913.0000	3,965.0000	1.329	0	0	0
31/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,137.0000	2,086.0000	(2.387)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,437.0000	2,386.0000	(2.093)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,837.0000	1,786.0000	(2.776)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	431.0000	476.0000	10.441	0	0	0
31/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,887.0000	1,836.0000	(2.703)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,337.0000	3,286.0000	(1.528)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	18.0000	11.0000	(38.889)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,137.0000	4,086.0000	(1.233)	0	0	0
31/08/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,087.0000	6,036.0000	(0.838)	0	0	0
31/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,787.0000	1,736.0000	(2.854)	0	0	0
31/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	23.0000	15.0000	(34.783)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,137.0000	2,086.0000	(2.387)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,387.0000	1,336.0000	(3.677)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,313.0000	1,365.0000	3.960	0	0	0
31/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,287.0000	3,236.0000	(1.552)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,687.0000	1,636.0000	(3.023)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	815.0000	866.0000	6.258	0	0	0
31/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	1,039.0000	987.0000	(5.005)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,138.0000	1,087.0000	(4.482)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,687.0000	2,636.0000	(1.898)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	792.0000	740.0000	(6.566)	0	0	0
31/08/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	1,238.0000	1,186.0000	(4.200)	0	0	0
31/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,087.0000	3,036.0000	(1.652)	0	0	0
31/08/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	3,037.0000	2,986.0000	(1.679)	0	0	0
31/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,337.0000	6,286.0000	(0.805)	0	0	0
31/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,887.0000	1,836.0000	(2.703)	0	0	0
31/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,237.0000	5,186.0000	(0.974)	0	0	0
31/08/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	865.0000	915.0000	5.780	0	0	0
31/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,863.0000	1,915.0000	2.791	0	0	0
31/08/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	890.0000	838.0000	(5.843)	0	0	0
31/08/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,437.0000	1,386.0000	(3.549)	0	0	0
31/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,088.0000	1,037.0000	(4.688)	0	0	0
31/08/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	100
31/08/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,537.0000	2,486.0000	(2.010)	0	0	0
31/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,387.0000	2,336.0000	(2.137)	0	0	0
31/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	386.0000	429.0000	11.140	0	0	0
31/08/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,587.0000	4,536.0000	(1.112)	0	0	0
31/08/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,987.0000	2,936.0000	(1.707)	0	0	0
31/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,663.0000	2,715.0000	1.953	0	0	0
31/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,813.0000	1,865.0000	2.868	0	0	0
31/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,587.0000	1,536.0000	(3.214)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,338.0000	1,286.0000	(3.886)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,813.0000	3,865.0000	1.364	0	0	0
31/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,288.0000	1,236.0000	(4.037)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,487.0000	3,436.0000	(1.463)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,463.0000	2,514.0000	2.071	0	0	0
31/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,163.0000	1,215.0000	4.471	0	0	0
31/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,337.0000	2,286.0000	(2.182)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,763.0000	3,815.0000	1.382	0	0	0
31/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,087.0000	3,036.0000	(1.652)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,463.0000	3,514.0000	1.473	0	0	0
31/08/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	668.0000	717.0000	7.335	0	0	0
31/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,137.0000	5,086.0000	(0.993)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,587.0000	6,536.0000	(0.774)	0	0	0
31/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,813.0000	2,865.0000	1.849	0	0	0
31/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	5,087.0000	5,036.0000	(1.003)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,287.0000	2,236.0000	(2.230)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,637.0000	6,586.0000	(0.768)	0	0	0
31/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,188.0000	1,136.0000	(4.377)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,837.0000	2,786.0000	(1.798)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	1.0000	1.0000	-	0	0	200
31/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,237.0000	6,186.0000	(0.818)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	815.0000	866.0000	6.258	0	0	0
31/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	694.0000	642.0000	(7.493)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,537.0000	6,486.0000	(0.780)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,663.0000	1,715.0000	3.127	0	0	0
31/08/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,413.0000	3,465.0000	1.524	0	0	0
31/08/2009	\$ / R 2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,637.0000	3,586.0000	(1.402)	0	0	0
31/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,413.0000	2,465.0000	2.155	0	0	0
31/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,837.0000	2,786.0000	(1.798)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,363.0000	2,415.0000	2.201	0	0	0
31/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,563.0000	3,615.0000	1.459	0	0	0
31/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,663.0000	3,715.0000	1.420	0	0	0
31/08/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	1,913.0000	1,965.0000	2.718	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	964.0000	1,015.0000	5.290	0	0	0
31/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,237.0000	2,186.0000	(2.280)	0	0	0
31/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,763.0000	2,815.0000	1.882	0	0	0
31/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,613.0000	3,665.0000	1.439	0	0	0
31/08/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	1,963.0000	2,015.0000	2.649	0	0	0
31/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,763.0000	1,815.0000	2.950	0	0	0
31/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,513.0000	1,565.0000	3.437	0	0	0
31/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,387.0000	6,336.0000	(0.798)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,437.0000	2,386.0000	(2.093)	0	0	0
31/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,787.0000	4,736.0000	(1.065)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	6,037.0000	5,986.0000	(0.845)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,537.0000	2,486.0000	(2.010)	0	0	0
31/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,613.0000	2,665.0000	1.990	0	0	0
31/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,863.0000	3,914.0000	1.320	0	0	0
31/08/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,563.0000	2,615.0000	2.029	0	0	0
31/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,787.0000	2,736.0000	(1.830)	0	0	0
31/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,487.0000	6,436.0000	(0.786)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,437.0000	6,386.0000	(0.792)	0	0	0
31/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,987.0000	5,936.0000	(0.852)	0	0	0
31/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	2,963.0000	3,015.0000	1.755	0	0	0
31/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,513.0000	3,565.0000	1.480	0	0	0
31/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,013.0000	3,065.0000	1.726	0	0	0
31/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	3,963.0000	4,014.0000	1.287	0	0	0
31/08/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,363.0000	3,415.0000	1.546	0	0	0
31/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,013.0000	2,065.0000	2.583	0	0	0
31/08/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	717.0000	767.0000	6.974	0	0	0
31/08/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,513.0000	2,565.0000	2.069	0	0	0
31/08/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,537.0000	4,486.0000	(1.124)	0	0	0
31/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	6.05	Call	Currency Future	1,713.0000	1,765.0000	3.036	0	0	0
31/08/2009	\$ / R	2009/09/14	4.05	Call	Currency Future	3,713.0000	3,764.0000	1.374	0	0	0
31/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	2,713.0000	2,764.0000	1.880	0	0	0
31/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,537.0000	3,486.0000	(1.442)	0	0	0
31/08/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,463.0000	1,515.0000	3.554	0	0	0
31/08/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,287.0000	6,236.0000	(0.811)	0	0	0
31/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,487.0000	1,436.0000	(3.430)	0	0	0
31/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,013.0000	4,065.0000	1.296	0	0	0
31/08/2009	\$ / R	2009/12/14			Currency Future	7.8940	7.9466	0.666	7.9800	7.9100	103,950
31/08/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	622.0000	658.0000	5.788	0	0	13,513

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	32.0000	32.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,058.0000	5,005.0000	(1.048)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	216.0000	228.0000	5.556	0	0	0
31/08/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	353.0000	377.0000	6.799	0	0	0
31/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	128.0000	112.0000	(12.500)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,407.0000	5,354.0000	(0.980)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,603.0000	1,654.0000	3.182	0	0	0
31/08/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	572.0000	531.0000	(7.168)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	114.0000	99.0000	(13.158)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,457.0000	5,404.0000	(0.971)	0	0	0
31/08/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,759.0000	4,706.0000	(1.114)	0	0	0
31/08/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,167.0000	1,217.0000	4.284	0	0	0
31/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	192.0000	202.0000	5.208	206	206	50
31/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	229.0000	242.0000	5.677	0	0	87
31/08/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	658.0000	696.0000	5.775	0	0	0
31/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,212.0000	4,159.0000	(1.258)	0	0	0
31/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	982.0000	1,028.0000	4.684	0	0	0
31/08/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	378.0000	403.0000	6.614	0	0	0
31/08/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,706.0000	6,654.0000	(0.775)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	648.0000	605.0000	(6.636)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	309.0000	280.0000	(9.385)	0	0	0
31/08/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	55.0000	55.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,006.0000	5,954.0000	(0.866)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	260.0000	234.0000	(10.000)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	284.0000	257.0000	(9.507)	0	0	0
31/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	117.0000	121.0000	3.419	0	0	75
31/08/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,761.0000	1,709.0000	(2.953)	0	0	0
31/08/2009	\$ / R	2009/12/14	4.80	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
31/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	335.0000	305.0000	(8.955)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	310.0000	328.0000	5.806	0	0	0
31/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,023.0000	974.0000	(4.790)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	809.0000	763.0000	(5.686)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
31/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	32.0000	32.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	404.0000	431.0000	6.683	0	0	0
31/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,073.0000	1,122.0000	4.567	0	0	0
31/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,411.0000	4,358.0000	(1.202)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,338.0000	2,285.0000	(2.267)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,094.0000	3,147.0000	1.713	0	0	0
31/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	535.0000	495.0000	(7.477)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	43.0000	43.0000	-	0	0	11,185
31/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,666.0000	1,614.0000	(3.121)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,571.0000	1,519.0000	(3.310)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,709.0000	4,656.0000	(1.126)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,120.0000	1,169.0000	4.375	0	0	0
31/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,895.0000	2,947.0000	1.796	0	0	0
31/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	366.0000	331.0000	(9.563)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,857.0000	5,804.0000	(0.905)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	938.0000	983.0000	4.797	0	0	0
31/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	329.0000	352.0000	6.991	0	0	0
31/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	366.0000	331.0000	(9.563)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	229.0000	242.0000	5.677	0	0	0
31/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
31/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
31/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,001.0000	1,948.0000	(2.649)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,925.0000	2,871.0000	(1.846)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,456.0000	7,404.0000	(0.697)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	431.0000	460.0000	6.729	0	0	0
31/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	1,184
31/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	979.0000	931.0000	(4.903)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,418.0000	3,365.0000	(1.551)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,759.0000	4,706.0000	(1.114)	0	0	0
31/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,406.0000	7,354.0000	(0.702)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	123.0000	127.0000	3.252	0	0	0
31/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,171.0000	3,118.0000	(1.671)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,517.0000	3,464.0000	(1.507)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	182.0000	190.0000	4.396	0	0	247
31/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,477.0000	1,426.0000	(3.453)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,925.0000	2,871.0000	(1.846)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,857.0000	1,804.0000	(2.854)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,357.0000	5,305.0000	(0.971)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	893.0000	846.0000	(5.263)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,899.0000	1,951.0000	2.738	0	0	0
31/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	688.0000	644.0000	(6.395)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,826.0000	2,773.0000	(1.875)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	137.0000	143.0000	4.380	0	0	0
31/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,457.0000	5,404.0000	(0.971)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,246.0000	2,299.0000	2.360	0	0	0
31/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	259.0000	273.0000	5.405	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
31/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	60.0000	60.0000	-	0	0	3,000
31/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,292.0000	1,241.0000	(3.947)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,262.0000	4,209.0000	(1.244)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	521.0000	554.0000	6.334	0	0	0
31/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	535.0000	495.0000	(7.477)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,728.0000	2,675.0000	(1.943)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,290.0000	2,237.0000	(2.314)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,044.0000	3,097.0000	1.741	0	0	0
31/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,263.0000	1,313.0000	3.959	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	237.0000	213.0000	(10.127)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	275.0000	290.0000	5.455	0	0	0
31/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,679.0000	2,626.0000	(1.978)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,307.0000	5,255.0000	(0.980)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	465.0000	426.0000	(8.387)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	431.0000	394.0000	(8.585)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	162.0000	169.0000	4.321	0	0	0
31/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
31/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,290.0000	2,237.0000	(2.314)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	23.0000	23.0000	-	0	0	9,530
31/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,908.0000	4,856.0000	(1.059)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,014.0000	3,960.0000	(1.345)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	177.0000	157.0000	(11.299)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,047.0000	2,100.0000	2.589	0	0	0
31/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,618.0000	1,566.0000	(3.214)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,510.0000	4,457.0000	(1.175)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,144.0000	3,197.0000	1.686	0	0	0
31/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	310.0000	328.0000	5.806	0	0	200
31/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,156.0000	1,106.0000	(4.325)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	768.0000	723.0000	(5.859)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
31/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,242.0000	2,189.0000	(2.364)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	117.0000	121.0000	3.419	0	0	0
31/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,974.0000	2,920.0000	(1.816)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,147.0000	2,199.0000	2.422	0	0	0
31/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,156.0000	1,106.0000	(4.325)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,713.0000	1,661.0000	(3.036)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	89.0000	76.0000	(14.607)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
31/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,666.0000	3,613.0000	(1.446)	0	0	0
31/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,506.0000	7,454.0000	(0.693)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,244.0000	3,297.0000	1.634	0	0	0
31/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,679.0000	2,626.0000	(1.978)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	733.0000	773.0000	5.457	0	0	0
31/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,359.0000	1,410.0000	3.753	0	0	0
31/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,594.0000	4,647.0000	1.154	0	0	0
31/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	275.0000	290.0000	5.455	0	0	0
31/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,049.0000	1,997.0000	(2.538)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,014.0000	3,960.0000	(1.345)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,156.0000	6,104.0000	(0.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,656.0000	7,604.0000	(0.679)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	292.0000	309.0000	5.822	0	0	747
31/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
31/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	809.0000	763.0000	(5.686)	0	0	0
31/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,001.0000	1,948.0000	(2.649)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,207.0000	5,155.0000	(0.999)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,964.0000	3,911.0000	(1.337)	0	0	0
31/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	398.0000	362.0000	(9.045)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	936.0000	888.0000	(5.128)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/08/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,809.0000	4,756.0000	(1.102)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,958.0000	4,905.0000	(1.069)	0	0	0
31/08/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	431.0000	394.0000	(8.585)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	23.0000	23.0000	-	0	0	260
31/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
31/08/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	851.0000	804.0000	(5.523)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,145.0000	2,093.0000	(2.424)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,630.0000	2,577.0000	(2.015)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,369.0000	3,315.0000	(1.603)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,158.0000	5,105.0000	(1.028)	0	0	0
31/08/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,845.0000	2,897.0000	1.828	0	0	0
31/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	145.0000	151.0000	4.138	0	0	0
31/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,023.0000	974.0000	(4.790)	0	0	0
31/08/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,344.0000	4,397.0000	1.220	0	0	0
31/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,456.0000	1,507.0000	3.503	0	0	0
31/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,445.0000	2,498.0000	2.168	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,256.0000	7,204.0000	(0.717)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	244.0000	257.0000	5.328	0	0	0
31/08/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,581.0000	2,528.0000	(2.053)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,914.0000	3,861.0000	(1.354)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	500.0000	460.0000	(8.000)	0	0	0
31/08/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	39.0000	39.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,507.0000	5,454.0000	(0.962)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,765.0000	3,712.0000	(1.408)	0	0	0
31/08/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	727.0000	683.0000	(6.052)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
31/08/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
31/08/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,659.0000	4,606.0000	(1.138)	0	0	0
31/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,384.0000	1,333.0000	(3.685)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	895.0000	940.0000	5.028	0	0	0
31/08/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	9,676
31/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	610.0000	568.0000	(6.885)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	145.0000	151.0000	4.138	0	0	0
31/08/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
31/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,460.0000	4,407.0000	(1.188)	0	0	0
31/08/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
31/08/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,006.0000	6,954.0000	(0.742)	0	0	0
31/08/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,108.0000	5,055.0000	(1.038)	0	0	0
31/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	204.0000	214.0000	4.902	0	0	0
31/08/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	137.0000	143.0000	4.380	0	0	0
31/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,477.0000	1,426.0000	(3.453)	0	0	0
31/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,063.0000	4,010.0000	(1.304)	0	0	0
31/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	772.0000	813.0000	5.311	0	0	0
31/08/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,944.0000	3,997.0000	1.344	0	0	0
31/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,338.0000	1,287.0000	(3.812)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,338.0000	2,285.0000	(2.267)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,908.0000	4,856.0000	(1.059)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	111.0000	114.0000	2.703	0	0	0
31/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,484.0000	2,431.0000	(2.134)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,311.0000	4,258.0000	(1.229)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,067.0000	1,018.0000	(4.592)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,524.0000	1,472.0000	(3.412)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	216.0000	193.0000	(10.648)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	982.0000	1,028.0000	4.684	0	0	0
31/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
31/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,875.0000	2,822.0000	(1.843)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,097.0000	2,045.0000	(2.480)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,998.0000	2,050.0000	2.603	0	0	0
31/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,495.0000	2,548.0000	2.124	0	0	0
31/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,545.0000	2,598.0000	2.083	0	0	0
31/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	204.0000	214.0000	4.902	0	0	0
31/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,023.0000	2,970.0000	(1.753)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,460.0000	4,407.0000	(1.188)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
31/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,206.0000	7,154.0000	(0.722)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,994.0000	3,047.0000	1.770	0	0	0
31/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,505.0000	1,556.0000	3.389	0	0	0
31/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	610.0000	568.0000	(6.885)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,201.0000	1,151.0000	(4.163)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
31/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,067.0000	1,018.0000	(4.592)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	29.0000	29.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,026.0000	1,075.0000	4.776	0	0	0
31/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	812.0000	855.0000	5.296	0	0	0
31/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,554.0000	1,605.0000	3.282	0	0	0
31/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,056.0000	6,004.0000	(0.859)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,435.0000	2,382.0000	(2.177)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,111.0000	1,062.0000	(4.410)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,865.0000	3,811.0000	(1.397)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	431.0000	460.0000	6.729	0	0	0
31/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,652.0000	1,704.0000	3.148	0	0	0
31/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,097.0000	2,149.0000	2.480	0	0	0
31/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,849.0000	1,901.0000	2.812	0	0	0
31/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,956.0000	6,904.0000	(0.748)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,162.0000	4,109.0000	(1.273)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	105.0000	108.0000	2.857	0	0	13,513
31/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
31/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	460.0000	490.0000	6.522	0	0	0
31/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,757.0000	5,704.0000	(0.921)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	237.0000	213.0000	(10.127)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	28.0000	28.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,106.0000	6,054.0000	(0.852)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,645.0000	2,697.0000	1.966	0	0	0
31/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,256.0000	6,204.0000	(0.831)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	37.0000	37.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,560.0000	4,507.0000	(1.162)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,750.0000	1,802.0000	2.971	0	0	0
31/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	51.0000	43.0000	(15.686)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,193.0000	2,141.0000	(2.371)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,609.0000	4,557.0000	(1.128)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	111.0000	114.0000	2.703	0	0	0
31/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	490.0000	521.0000	6.327	0	0	0
31/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,387.0000	2,334.0000	(2.220)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,644.0000	3,697.0000	1.454	0	0	0
31/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,356.0000	8,304.0000	(0.622)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,656.0000	6,604.0000	(0.781)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	936.0000	888.0000	(5.128)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,666.0000	3,613.0000	(1.446)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	196.0000	175.0000	(10.714)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,557.0000	5,504.0000	(0.954)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	260.0000	234.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	25.0000	25.0000	-	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
31/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,964.0000	3,911.0000	(1.337)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	404.0000	431.0000	6.683	0	0	0
31/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,856.0000	6,804.0000	(0.758)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,744.0000	3,797.0000	1.416	0	0	0
31/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,595.0000	2,648.0000	2.042	0	0	0
31/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
31/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,072.0000	3,019.0000	(1.725)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,494.0000	3,547.0000	1.517	0	0	0
31/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,156.0000	8,104.0000	(0.638)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
31/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,707.0000	5,654.0000	(0.929)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,607.0000	5,554.0000	(0.945)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,958.0000	4,905.0000	(1.069)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	695.0000	734.0000	5.612	0	0	0
31/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,356.0000	7,304.0000	(0.707)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,906.0000	6,854.0000	(0.753)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,567.0000	3,513.0000	(1.514)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
31/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	47.0000	47.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,207.0000	5,155.0000	(0.999)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,361.0000	4,308.0000	(1.215)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	101.0000	87.0000	(13.861)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,256.0000	8,204.0000	(0.630)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,594.0000	3,647.0000	1.475	0	0	0
31/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	727.0000	683.0000	(6.052)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,953.0000	1,900.0000	(2.714)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,122.0000	3,068.0000	(1.730)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,807.0000	5,754.0000	(0.913)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,356.0000	6,304.0000	(0.818)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,394.0000	3,447.0000	1.562	0	0	0
31/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,111.0000	1,062.0000	(4.410)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,618.0000	1,566.0000	(3.214)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,533.0000	2,480.0000	(2.092)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,008.0000	4,955.0000	(1.058)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
31/08/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,948.0000	2,000.0000	2.669	0	0	0
31/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,212.0000	4,159.0000	(1.258)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,468.0000	3,414.0000	(1.557)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
31/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,292.0000	1,241.0000	(3.947)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,406.0000	8,353.0000	(0.631)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,384.0000	1,333.0000	(3.685)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	3.95	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
31/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,815.0000	3,762.0000	(1.389)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,765.0000	3,712.0000	(1.408)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,444.0000	3,497.0000	1.539	0	0	0
31/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,945.0000	2,997.0000	1.766	0	0	0
31/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,406.0000	6,354.0000	(0.812)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,113.0000	4,060.0000	(1.289)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,311.0000	1,361.0000	3.814	0	0	0
31/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	851.0000	804.0000	(5.523)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,657.0000	5,604.0000	(0.937)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,056.0000	8,004.0000	(0.645)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,616.0000	3,563.0000	(1.466)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,556.0000	6,504.0000	(0.793)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	648.0000	605.0000	(6.636)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,914.0000	3,861.0000	(1.354)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,556.0000	8,503.0000	(0.619)	0	0	0
31/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	893.0000	846.0000	(5.263)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	853.0000	897.0000	5.158	0	0	0
31/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	431.0000	460.0000	6.729	0	0	0
31/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,956.0000	7,904.0000	(0.654)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,544.0000	3,597.0000	1.495	0	0	0
31/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,777.0000	2,724.0000	(1.909)	0	0	0
31/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,431.0000	1,379.0000	(3.634)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,306.0000	8,254.0000	(0.626)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	192.0000	202.0000	5.208	0	0	0
31/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,800.0000	1,852.0000	2.889	0	0	0
31/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,907.0000	5,854.0000	(0.897)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	237.0000	213.0000	(10.127)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,306.0000	6,254.0000	(0.825)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,456.0000	8,403.0000	(0.627)	0	0	0
31/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,795.0000	2,847.0000	1.860	0	0	0
31/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,745.0000	2,797.0000	1.894	0	0	0
31/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,844.0000	3,897.0000	1.379	0	0	0
31/08/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	59.0000	50.0000	(15.254)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,456.0000	6,404.0000	(0.805)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,106.0000	8,054.0000	(0.642)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,171.0000	3,118.0000	(1.671)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,794.0000	3,847.0000	1.397	0	0	0
31/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,242.0000	2,189.0000	(2.364)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,206.0000	6,154.0000	(0.838)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,894.0000	3,947.0000	1.361	0	0	0
31/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	10,100
31/08/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	554.0000	587.0000	5.957	0	0	0
31/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,418.0000	3,365.0000	(1.551)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,408.0000	1,459.0000	3.622	0	0	0
31/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	143.0000	126.0000	(11.888)	0	0	0
31/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	49.0000	49.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,206.0000	8,154.0000	(0.634)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,506.0000	8,453.0000	(0.623)	0	0	0
31/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	587.0000	622.0000	5.963	0	0	0
31/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,956.0000	5,904.0000	(0.873)	0	0	0
31/08/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,319.0000	3,266.0000	(1.597)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,606.0000	6,554.0000	(0.787)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,506.0000	6,454.0000	(0.799)	0	0	0
31/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	772.0000	813.0000	5.311	0	0	0
31/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,606.0000	8,553.0000	(0.616)	0	0	0
31/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
31/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,905.0000	1,852.0000	(2.782)	0	0	0
31/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,701.0000	1,753.0000	3.057	0	0	0
31/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,097.0000	2,045.0000	(2.480)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,694.0000	3,747.0000	1.435	0	0	0
31/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,695.0000	2,747.0000	1.929	0	0	0
31/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,056.0000	7,004.0000	(0.737)	0	0	0
31/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,411.0000	4,358.0000	(1.202)	0	0	0
31/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,044.0000	4,097.0000	1.311	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
31/08/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,006.0000	7,954.0000	(0.650)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,220.0000	3,167.0000	(1.646)	0	0	0
31/08/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,716.0000	3,662.0000	(1.453)	0	0	0
31/08/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,994.0000	4,047.0000	1.327	0	0	0
31/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,396.0000	2,448.0000	2.170	0	0	0
31/08/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	160.0000	141.0000	(11.875)	0	0	0
31/08/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,270.0000	3,216.0000	(1.651)	0	0	0
31/08/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,296.0000	2,348.0000	2.265	0	0	0
31/08/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,294.0000	3,347.0000	1.609	0	0	0
31/08/2009	\$ / R	2010/03/15			Currency Future	8.0216	8.0757	0.674	0.0000	0.0000	3,170
31/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	287.0000	265.0000	(7.666)	0	0	0
31/08/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	247.0000	257.0000	4.049	0	0	0
31/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,191.0000	3,138.0000	(1.661)	0	0	0
31/08/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	432.0000	404.0000	(6.481)	0	0	0
31/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
31/08/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,984.0000	2,037.0000	2.671	0	0	0
31/08/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	691.0000	653.0000	(5.499)	0	0	0
31/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	310.0000	323.0000	4.194	0	0	0
31/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,662.0000	2,609.0000	(1.991)	0	0	0
31/08/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,385.0000	3,332.0000	(1.566)	0	0	0
31/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,875.0000	2,929.0000	1.878	0	0	0
31/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	146.0000	149.0000	2.055	0	0	0
31/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	838.0000	797.0000	(4.893)	0	0	0
31/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	71.0000	72.0000	1.408	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,614.0000	2,562.0000	(1.989)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	362.0000	378.0000	4.420	0	0	0
31/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	130.0000	133.0000	2.308	0	0	28,101
31/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,683.0000	1,633.0000	(2.971)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,288.0000	3,235.0000	(1.612)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,949.0000	2,896.0000	(1.797)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,710.0000	2,657.0000	(1.956)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,416.0000	1,466.0000	3.531	0	0	0
31/08/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	481.0000	506.0000	5.198	0	0	0
31/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	522.0000	488.0000	(6.513)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,958.0000	1,907.0000	(2.605)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
31/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
31/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	112.0000	115.0000	2.679	0	0	0
31/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	460.0000	430.0000	(6.522)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	443.0000	463.0000	4.515	0	0	0
31/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	377.0000	394.0000	4.509	0	0	0
31/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,315.0000	4,261.0000	(1.251)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,051.0000	2,000.0000	(2.487)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,757.0000	2,705.0000	(1.886)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,252.0000	5,198.0000	(1.028)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,856.0000	4,802.0000	(1.112)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	31.0000	31.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	656.0000	618.0000	(5.793)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,191.0000	2,139.0000	(2.373)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,774.0000	1,724.0000	(2.818)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	37.0000	37.0000	-	0	0	28,101
31/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,117.0000	1,072.0000	(4.029)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,874.0000	3,820.0000	(1.394)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	222.0000	230.0000	3.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,284.0000	2,232.0000	(2.277)	0	0	0
31/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	877.0000	835.0000	(4.789)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,378.0000	2,326.0000	(2.187)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,239.0000	3,186.0000	(1.636)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,504.0000	1,455.0000	(3.258)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,598.0000	5,544.0000	(0.965)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	27.0000	27.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,659.0000	4,605.0000	(1.159)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	393.0000	410.0000	4.326	0	0	0
31/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	298.0000	310.0000	4.027	0	0	0
31/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
31/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
31/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	60.0000	60.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,094.0000	3,041.0000	(1.713)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
31/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,434.0000	3,380.0000	(1.573)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,955.0000	4,901.0000	(1.090)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,709.0000	4,655.0000	(1.147)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	687.0000	721.0000	4.949	0	0	0
31/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,631.0000	7,577.0000	(0.708)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
31/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
31/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	30.0000	30.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	170.0000	175.0000	2.941	0	0	0
31/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
31/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,070.0000	4,017.0000	(1.302)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,351.0000	5,297.0000	(1.009)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
31/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	266.0000	245.0000	(7.895)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	658.0000	691.0000	5.015	0	0	0
31/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,548.0000	1,499.0000	(3.165)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	123.0000	125.0000	1.626	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	57.0000	57.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	42.0000	42.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
31/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,998.0000	2,945.0000	(1.768)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,972.0000	3,918.0000	(1.360)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,949.0000	2,896.0000	(1.797)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	801.0000	760.0000	(5.119)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	56.0000	56.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	287.0000	299.0000	4.181	0	0	0
31/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
31/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,896.0000	5,842.0000	(0.916)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,284.0000	2,232.0000	(2.277)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	587.0000	551.0000	(6.133)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	621.0000	584.0000	(5.958)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	56.0000	56.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	160.0000	164.0000	2.500	0	0	0
31/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,201.0000	1,155.0000	(3.830)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
31/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,131.0000	2,185.0000	2.534	0	0	0
31/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	322.0000	336.0000	4.348	0	0	0
31/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	239.0000	248.0000	3.766	0	0	0
31/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,638.0000	1,588.0000	(3.053)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,825.0000	3,771.0000	(1.412)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,378.0000	2,326.0000	(2.187)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	43.0000	43.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,975.0000	3,029.0000	1.815	0	0	0
31/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	955.0000	912.0000	(4.503)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
31/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
31/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,266.0000	4,212.0000	(1.266)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,728.0000	1,678.0000	(2.894)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	409.0000	427.0000	4.401	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	266.0000	277.0000	4.135	0	0	0
31/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	112.0000	115.0000	2.679	0	0	0
31/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	63.0000	63.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,385.0000	3,332.0000	(1.566)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,698.0000	5,644.0000	(0.948)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,727.0000	3,673.0000	(1.449)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	119.0000	122.0000	2.521	0	0	0
31/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,021.0000	3,968.0000	(1.318)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	96.0000	86.0000	(10.417)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	165.0000	169.0000	2.424	0	0	0
31/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,051.0000	2,000.0000	(2.487)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,046.0000	2,993.0000	(1.740)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,098.0000	2,046.0000	(2.479)	0	0	0
31/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,372.0000	4,426.0000	1.235	0	0	0
31/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	66.0000	67.0000	1.515	0	0	18,074
31/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,629.0000	3,576.0000	(1.460)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,820.0000	1,769.0000	(2.802)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	33.0000	33.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,067.0000	1,112.0000	4.217	0	0	0
31/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	335.0000	349.0000	4.179	0	0	0
31/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
31/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
31/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	141.0000	145.0000	2.837	0	0	0
31/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	727.0000	688.0000	(5.365)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	916.0000	873.0000	(4.694)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,805.0000	2,753.0000	(1.854)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
31/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,901.0000	2,848.0000	(1.827)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	47.0000	47.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,425.0000	2,373.0000	(2.144)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	38.0000	38.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
31/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	12.0000	11.0000	(8.333)	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
31/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	995.0000	951.0000	(4.422)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
31/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
31/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	763.0000	724.0000	(5.111)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	277.0000	287.0000	3.610	0	0	0
31/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
31/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,549.0000	5,495.0000	(0.973)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,946.0000	5,892.0000	(0.908)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	504.0000	529.0000	4.960	0	0	0
31/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	881.0000	921.0000	4.540	0	0	0
31/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	490.0000	457.0000	(6.735)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,094.0000	3,041.0000	(1.713)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,532.0000	3,478.0000	(1.529)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,853.0000	2,800.0000	(1.858)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,874.0000	3,820.0000	(1.394)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,512.0000	4,458.0000	(1.197)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,504.0000	1,455.0000	(3.258)	0	0	0
31/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,622.0000	4,676.0000	1.168	0	0	0
31/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,372.0000	1,324.0000	(3.499)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	462.0000	483.0000	4.545	0	0	0
31/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,329.0000	1,281.0000	(3.612)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
31/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
31/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	159.0000	145.0000	(8.805)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,193.0000	1,241.0000	4.023	0	0	0
31/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	200.0000	207.0000	3.500	0	0	18,074
31/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	246.0000	226.0000	(8.130)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,286.0000	1,239.0000	(3.655)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	348.0000	363.0000	4.310	0	0	0
31/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,519.0000	2,467.0000	(2.064)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,473.0000	3,419.0000	(1.555)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	20.0000	20.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,906.0000	4,852.0000	(1.101)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	717.0000	752.0000	4.881	0	0	0
31/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	207.0000	214.0000	3.382	0	0	0
31/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,191.0000	2,139.0000	(2.373)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,191.0000	3,138.0000	(1.661)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	35.0000	35.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,462.0000	4,409.0000	(1.188)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,627.0000	2,680.0000	2.018	0	0	0
31/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,523.0000	3,577.0000	1.533	0	0	0
31/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,593.0000	1,544.0000	(3.076)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
31/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,648.0000	5,594.0000	(0.956)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,912.0000	1,861.0000	(2.667)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	34.0000	34.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	55.0000	55.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,143.0000	3,089.0000	(1.718)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
31/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,371.0000	1,421.0000	3.647	0	0	0
31/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	107.0000	96.0000	(10.280)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	554.0000	519.0000	(6.318)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,527.0000	2,581.0000	2.137	0	0	0
31/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	57.0000	57.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
31/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,413.0000	4,360.0000	(1.201)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,958.0000	1,907.0000	(2.605)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	165.0000	169.0000	2.424	0	0	0
31/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,150.0000	1,198.0000	4.174	0	0	0
31/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	84.0000	85.0000	1.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,372.0000	1,324.0000	(3.499)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,472.0000	2,420.0000	(2.104)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,323.0000	3,377.0000	1.625	0	0	0
31/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,028.0000	1,072.0000	4.280	0	0	0
31/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,555.0000	1,606.0000	3.280	0	0	0
31/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
31/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,662.0000	2,609.0000	(1.991)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	63.0000	63.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	527.0000	554.0000	5.123	0	0	0
31/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,593.0000	1,544.0000	(3.076)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,601.0000	1,653.0000	3.248	0	0	0
31/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	309.0000	286.0000	(7.443)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,082.0000	2,135.0000	2.546	0	0	0
31/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,143.0000	3,089.0000	(1.718)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,820.0000	1,769.0000	(2.802)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,364.0000	4,310.0000	(1.237)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	630.0000	661.0000	4.921	0	0	0
31/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	41.0000	41.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,822.0000	3,876.0000	1.413	0	0	0
31/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	32.0000	32.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,774.0000	1,724.0000	(2.818)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,923.0000	3,869.0000	(1.376)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	141.0000	145.0000	2.837	0	0	0
31/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,577.0000	2,631.0000	2.095	0	0	0
31/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,119.0000	4,066.0000	(1.287)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,610.0000	4,556.0000	(1.171)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	146.0000	149.0000	2.055	0	0	0
31/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,567.0000	2,514.0000	(2.065)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	207.0000	214.0000	3.382	0	0	0
31/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,710.0000	2,657.0000	(1.956)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	406.0000	378.0000	(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
31/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,124.0000	3,178.0000	1.729	0	0	0
31/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,935.0000	1,988.0000	2.739	0	0	0
31/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	426.0000	445.0000	4.460	0	0	279
31/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,623.0000	3,677.0000	1.490	0	0	0
31/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	116.0000	119.0000	2.586	0	0	0
31/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,286.0000	1,239.0000	(3.655)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,103.0000	5,049.0000	(1.058)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	130.0000	133.0000	2.308	0	0	0
31/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,648.0000	1,700.0000	3.155	0	0	0
31/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,074.0000	3,128.0000	1.757	0	0	0
31/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,922.0000	3,976.0000	1.377	0	0	0
31/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
31/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,995.0000	5,941.0000	(0.901)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,005.0000	4,951.0000	(1.079)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	780.0000	816.0000	4.615	0	0	0
31/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,301.0000	5,247.0000	(1.019)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,925.0000	2,979.0000	1.846	0	0	0
31/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	181.0000	187.0000	3.315	0	0	0
31/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	187.0000	193.0000	3.209	0	0	0
31/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,382.0000	7,328.0000	(0.732)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	39.0000	39.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	15.0000	16.0000	6.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,005.0000	1,953.0000	(2.594)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,776.0000	3,722.0000	(1.430)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,416.0000	1,368.0000	(3.390)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	181.0000	187.0000	3.315	0	0	0
31/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,462.0000	1,512.0000	3.420	0	0	0
31/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
31/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,237.0000	1,285.0000	3.880	0	0	0
31/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,144.0000	2,093.0000	(2.379)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,450.0000	5,396.0000	(0.991)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
31/08/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	603.0000	633.0000	4.975	0	0	0
31/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,080.0000	8,026.0000	(0.668)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
31/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	208.0000	191.0000	(8.173)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,274.0000	3,328.0000	1.649	0	0	0
31/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,460.0000	1,411.0000	(3.356)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,614.0000	2,562.0000	(1.989)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	380.0000	354.0000	(6.842)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,743.0000	1,795.0000	2.983	0	0	0
31/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,094.0000	6,040.0000	(0.886)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,243.0000	1,196.0000	(3.781)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,580.0000	3,527.0000	(1.480)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,217.0000	4,163.0000	(1.281)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	552.0000	579.0000	4.891	0	0	0
31/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	332.0000	307.0000	(7.530)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,076.0000	1,031.0000	(4.182)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
31/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,797.0000	5,743.0000	(0.932)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,181.0000	2,234.0000	2.430	0	0	0
31/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,428.0000	2,482.0000	2.224	0	0	0
31/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,279.0000	2,333.0000	2.369	0	0	0
31/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,728.0000	1,678.0000	(2.894)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,337.0000	3,283.0000	(1.618)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,573.0000	3,627.0000	1.511	0	0	0
31/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	215.0000	222.0000	3.256	0	0	0
31/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	45.0000	45.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,538.0000	6,484.0000	(0.826)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	227.0000	208.0000	(8.370)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,174.0000	3,228.0000	1.701	0	0	0
31/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,423.0000	3,477.0000	1.578	0	0	0
31/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,901.0000	2,848.0000	(1.827)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	47.0000	47.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,460.0000	1,411.0000	(3.356)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,326.0000	1,375.0000	3.695	0	0	0
31/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,825.0000	2,879.0000	1.912	0	0	0
31/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	52.0000	52.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	748.0000	784.0000	4.813	0	0	0
31/08/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,379.0000	8,325.0000	(0.644)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
31/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,153.0000	5,099.0000	(1.048)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,340.0000	6,286.0000	(0.852)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,202.0000	5,148.0000	(1.038)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,389.0000	6,336.0000	(0.830)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	846.0000	885.0000	4.610	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	230.0000	239.0000	3.913	0	0	0
31/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	813.0000	850.0000	4.551	0	0	0
31/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,726.0000	2,780.0000	1.981	0	0	0
31/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,853.0000	2,800.0000	(1.858)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,696.0000	1,747.0000	3.007	0	0	0
31/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	230.0000	239.0000	3.913	0	0	0
31/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	191.0000	175.0000	(8.377)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,373.0000	3,427.0000	1.601	0	0	0
31/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,723.0000	3,777.0000	1.450	0	0	0
31/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,237.0000	2,186.0000	(2.280)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,439.0000	6,385.0000	(0.839)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,825.0000	3,771.0000	(1.412)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,159.0000	1,113.0000	(3.969)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	175.0000	159.0000	(9.143)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,237.0000	2,186.0000	(2.280)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,279.0000	8,225.0000	(0.652)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,872.0000	3,926.0000	1.395	0	0	0
31/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,434.0000	3,380.0000	(1.573)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	257.0000	267.0000	3.891	0	0	0
31/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,529.0000	8,475.0000	(0.633)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,329.0000	8,275.0000	(0.648)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,159.0000	1,113.0000	(3.969)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,429.0000	8,375.0000	(0.641)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,337.0000	3,283.0000	(1.618)	0	0	0
31/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,035.0000	991.0000	(4.251)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,291.0000	6,237.0000	(0.858)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,587.0000	6,533.0000	(0.820)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,130.0000	8,076.0000	(0.664)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	145.0000	131.0000	(9.655)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
31/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,032.0000	2,086.0000	2.657	0	0	0
31/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,912.0000	1,861.0000	(2.667)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,676.0000	2,730.0000	2.018	0	0	0
31/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,839.0000	1,891.0000	2.828	0	0	0
31/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,168.0000	4,114.0000	(1.296)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
31/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,499.0000	5,445.0000	(0.982)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,024.0000	3,078.0000	1.786	0	0	0
31/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,378.0000	2,432.0000	2.271	0	0	0
31/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,673.0000	3,727.0000	1.470	0	0	0
31/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	40.0000	40.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,678.0000	3,624.0000	(1.468)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	953.0000	994.0000	4.302	0	0	0
31/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	990.0000	1,033.0000	4.343	0	0	0
31/08/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,479.0000	8,425.0000	(0.637)	0	0	0
31/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	48.0000	48.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,508.0000	1,559.0000	3.382	0	0	0
31/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,483.0000	3,429.0000	(1.550)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,887.0000	1,940.0000	2.809	0	0	0
31/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	916.0000	957.0000	4.476	0	0	0
31/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,030.0000	7,976.0000	(0.672)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
31/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
31/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,972.0000	4,026.0000	1.360	0	0	0
31/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
31/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,054.0000	5,000.0000	(1.068)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	119.0000	107.0000	(10.084)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
31/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,629.0000	3,576.0000	(1.460)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,180.0000	8,125.0000	(0.672)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,143.0000	6,089.0000	(0.879)	0	0	0
31/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
31/08/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,637.0000	6,583.0000	(0.814)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,400.0000	5,346.0000	(1.000)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,488.0000	6,434.0000	(0.832)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,045.0000	5,991.0000	(0.893)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,192.0000	6,139.0000	(0.856)	0	0	0
31/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
31/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,022.0000	4,076.0000	1.343	0	0	0
31/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,629.0000	8,575.0000	(0.626)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,425.0000	2,373.0000	(2.144)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,478.0000	2,531.0000	2.139	0	0	0
31/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,866.0000	1,815.0000	(2.733)	0	0	0
31/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	116.0000	119.0000	2.586	0	0	0
31/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,791.0000	1,843.0000	2.903	0	0	0
31/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,331.0000	2,279.0000	(2.231)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,561.0000	4,507.0000	(1.184)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,772.0000	3,826.0000	1.432	0	0	0
31/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,776.0000	2,830.0000	1.945	0	0	0
31/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
31/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,144.0000	2,093.0000	(2.379)	0	0	0
31/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
31/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,364.0000	4,310.0000	(1.237)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,579.0000	8,525.0000	(0.629)	0	0	0
31/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,473.0000	3,527.0000	1.555	0	0	0
31/08/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,229.0000	8,175.0000	(0.656)	0	0	0
31/08/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,980.0000	7,926.0000	(0.677)	0	0	0
31/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,241.0000	6,188.0000	(0.849)	0	0	0
31/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
31/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,107.0000	1,154.0000	4.246	0	0	0
31/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,329.0000	2,383.0000	2.319	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14			Currency Future	8.1471	8.2028	0.684	0.0000	0.0000	360
31/08/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,091.0000	4,036.0000	(1.344)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	280.0000	289.0000	3.214	0	0	2,738
31/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,882.0000	1,833.0000	(2.604)	0	0	0
31/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,398.0000	4,453.0000	1.251	0	0	0
31/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,986.0000	2,933.0000	(1.775)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,176.0000	3,122.0000	(1.700)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
31/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	247.0000	254.0000	2.834	0	0	0
31/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	229.0000	236.0000	3.057	0	0	0
31/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
31/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,555.0000	5,500.0000	(0.990)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,750.0000	1,701.0000	(2.800)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	352.0000	329.0000	(6.534)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,699.0000	1,751.0000	3.061	0	0	0
31/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
31/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	456.0000	472.0000	3.509	0	0	0
31/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,662.0000	1,614.0000	(2.888)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,576.0000	4,521.0000	(1.202)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	788.0000	750.0000	(4.822)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	95.0000	97.0000	2.105	0	0	21,978
31/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,139.0000	4,085.0000	(1.305)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,153.0000	3,208.0000	1.744	0	0	0
31/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,406.0000	1,360.0000	(3.272)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,054.0000	3,109.0000	1.801	0	0	0
31/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
31/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	259.0000	267.0000	3.089	0	0	0
31/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,607.0000	3,553.0000	(1.497)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	349.0000	361.0000	3.438	0	0	0
31/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,426.0000	2,375.0000	(2.102)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	133.0000	136.0000	2.256	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,917.0000	4,862.0000	(1.119)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,704.0000	2,652.0000	(1.923)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	753.0000	716.0000	(4.914)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	485.0000	503.0000	3.711	0	0	0
31/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
31/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	799.0000	832.0000	4.130	0	0	0
31/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
31/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
31/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	204.0000	209.0000	2.451	0	0	0
31/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
31/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,945.0000	3,891.0000	(1.369)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,072.0000	2,126.0000	2.606	0	0	0
31/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	151.0000	155.0000	2.649	0	0	0
31/08/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	500.0000	519.0000	3.800	0	0	0
31/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	858.0000	820.0000	(4.429)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,430.0000	4,375.0000	(1.242)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,169.0000	2,224.0000	2.536	0	0	0
31/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,187.0000	1,233.0000	3.875	0	0	0
31/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	369.0000	382.0000	3.523	0	0	0
31/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,800.0000	3,745.0000	(1.447)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	470.0000	487.0000	3.617	0	0	0
31/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	931.0000	891.0000	(4.296)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,268.0000	1,315.0000	3.707	0	0	0
31/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	428.0000	444.0000	3.738	0	0	0
31/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
31/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,107.0000	2,057.0000	(2.373)	0	0	0
31/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,647.0000	4,703.0000	1.205	0	0	0
31/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	120.0000	112.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	719.0000	683.0000	(5.007)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,202.0000	1,158.0000	(3.661)	0	0	0
31/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,382.0000	7,327.0000	(0.745)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
31/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,366.0000	3,313.0000	(1.575)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	516.0000	536.0000	3.876	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	266.0000	274.0000	3.008	0	0	0
31/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	330.0000	308.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,900.0000	5,845.0000	(0.932)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	88.0000	89.0000	1.136	0	0	29,334
31/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
31/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,045.0000	1,003.0000	(4.019)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,122.0000	1,079.0000	(3.832)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,527.0000	4,472.0000	(1.215)	0	0	0
31/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	30.0000	30.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	823.0000	785.0000	(4.617)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,619.0000	1,571.0000	(2.965)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
31/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,576.0000	1,528.0000	(3.046)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,260.0000	5,205.0000	(1.046)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,365.0000	1,319.0000	(3.370)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	969.0000	928.0000	(4.231)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
31/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	590.0000	558.0000	(5.424)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	895.0000	855.0000	(4.469)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	747.0000	778.0000	4.150	0	0	21,795
31/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	380.0000	394.0000	3.684	0	0	0
31/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	288.0000	297.0000	3.125	0	0	0
31/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	212.0000	196.0000	(7.547)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,358.0000	5,303.0000	(1.027)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
31/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	400.0000	375.0000	(6.250)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,083.0000	1,041.0000	(3.878)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	204.0000	209.0000	2.451	0	0	0
31/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,490.0000	1,444.0000	(3.087)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	303.0000	313.0000	3.300	0	0	0
31/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	140.0000	131.0000	(6.429)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	308.0000	287.0000	(6.818)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	312.0000	322.0000	3.205	0	0	21,795
31/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	403.0000	418.0000	3.722	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	560.0000	530.0000	(5.357)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,148.0000	1,193.0000	3.920	0	0	0
31/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	587.0000	611.0000	4.089	0	0	0
31/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	621.0000	587.0000	(5.475)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,107.0000	2,057.0000	(2.373)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
31/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	568.0000	590.0000	3.873	0	0	0
31/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	442.0000	458.0000	3.620	0	0	0
31/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	392.0000	406.0000	3.571	0	0	0
31/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	253.0000	260.0000	2.767	0	0	0
31/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,624.0000	4,570.0000	(1.168)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,006.0000	965.0000	(4.076)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,187.0000	4,133.0000	(1.290)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,284.0000	4,230.0000	(1.261)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,604.0000	5,549.0000	(0.981)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,408.0000	5,353.0000	(1.017)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	178.0000	182.0000	2.247	0	0	0
31/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,319.0000	3,265.0000	(1.627)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,655.0000	3,601.0000	(1.477)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	55.0000	55.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	320.0000	331.0000	3.438	0	0	21,978
31/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,706.0000	1,657.0000	(2.872)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,199.0000	2,147.0000	(2.365)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,380.0000	2,329.0000	(2.143)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
31/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	44.0000	44.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,023.0000	2,078.0000	2.719	0	0	0
31/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,462.0000	3,409.0000	(1.531)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	169.0000	174.0000	2.959	0	0	0
31/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,147.0000	6,092.0000	(0.895)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
31/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	686.0000	650.0000	(5.248)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,838.0000	1,789.0000	(2.666)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	224.0000	230.0000	2.679	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	120.0000	123.0000	2.500	0	0	0
31/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
31/08/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	235.0000	241.0000	2.553	0	0	0
31/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	81.0000	75.0000	(7.407)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
31/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,004.0000	3,060.0000	1.864	0	0	0
31/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
31/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	653.0000	618.0000	(5.360)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	533.0000	553.0000	3.752	0	0	140
31/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	191.0000	196.0000	2.618	0	0	0
31/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,478.0000	1,528.0000	3.383	0	0	0
31/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,009.0000	1,049.0000	3.964	0	0	0
31/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
31/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	607.0000	632.0000	4.119	0	0	0
31/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
31/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,323.0000	1,278.0000	(3.401)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	259.0000	267.0000	3.089	0	0	0
31/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,927.0000	1,877.0000	(2.595)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	915.0000	951.0000	3.934	0	0	0
31/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,533.0000	1,486.0000	(3.066)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,662.0000	1,614.0000	(2.888)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,244.0000	2,193.0000	(2.273)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	267.0000	248.0000	(7.116)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,905.0000	2,961.0000	1.928	0	0	0
31/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	280.0000	289.0000	3.214	0	0	26,596
31/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
31/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	158.0000	162.0000	2.532	0	0	0
31/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	209.0000	214.0000	2.392	0	0	0
31/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	28.0000	28.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,955.0000	3,010.0000	1.861	0	0	0
31/08/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,611.0000	2,559.0000	(1.992)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,533.0000	1,486.0000	(3.066)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,659.0000	2,714.0000	2.068	0	0	0
31/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,630.0000	7,575.0000	(0.721)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
31/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,521.0000	1,571.0000	3.287	0	0	0
31/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
31/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,062.0000	2,012.0000	(2.425)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	196.0000	200.0000	2.041	0	0	0
31/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,223.0000	3,170.0000	(1.644)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,558.0000	3,504.0000	(1.518)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	450.0000	423.0000	(6.000)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	855.0000	890.0000	4.094	0	0	0
31/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
31/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,478.0000	4,424.0000	(1.206)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,848.0000	3,794.0000	(1.403)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	241.0000	247.0000	2.490	0	0	0
31/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	295.0000	305.0000	3.390	0	0	0
31/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
31/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	697.0000	726.0000	4.161	0	0	0
31/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	550.0000	571.0000	3.818	0	0	0
31/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,448.0000	1,402.0000	(3.177)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,506.0000	5,451.0000	(0.999)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,426.0000	2,375.0000	(2.102)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	56.0000	56.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,242.0000	1,198.0000	(3.543)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,794.0000	1,745.0000	(2.731)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,565.0000	2,513.0000	(2.027)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,113.0000	5,058.0000	(1.076)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,266.0000	2,321.0000	2.427	0	0	0
31/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	180.0000	165.0000	(8.333)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	162.0000	166.0000	2.469	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	165.0000	151.0000	(8.485)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
31/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,350.0000	1,399.0000	3.630	0	0	0
31/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,899.0000	3,955.0000	1.436	0	0	0
31/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,472.0000	2,421.0000	(2.063)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,112.0000	1,154.0000	3.777	0	0	0
31/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,252.0000	3,308.0000	1.722	0	0	0
31/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
31/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,744.0000	1,796.0000	2.982	0	0	0
31/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,451.0000	3,507.0000	1.623	0	0	0
31/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,929.0000	1,982.0000	2.748	0	0	0
31/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,657.0000	2,605.0000	(1.957)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	945.0000	983.0000	4.021	0	0	0
31/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,976.0000	2,029.0000	2.682	0	0	0
31/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	40.0000	40.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,551.0000	3,606.0000	1.549	0	0	0
31/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,282.0000	1,238.0000	(3.432)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
31/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,560.0000	2,615.0000	2.148	0	0	0
31/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,077.0000	1,118.0000	3.807	0	0	0
31/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,673.0000	4,618.0000	(1.177)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	248.0000	230.0000	(7.258)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,225.0000	8,170.0000	(0.669)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,344.0000	6,289.0000	(0.867)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,302.0000	3,357.0000	1.666	0	0	0
31/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,126.0000	8,071.0000	(0.677)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,518.0000	2,467.0000	(2.025)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	359.0000	371.0000	3.343	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,650.0000	3,706.0000	1.534	0	0	0
31/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
31/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	330.0000	341.0000	3.333	0	0	0
31/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,572.0000	8,516.0000	(0.653)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,609.0000	2,665.0000	2.146	0	0	0
31/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,271.0000	3,217.0000	(1.651)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,442.0000	6,387.0000	(0.854)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	38.0000	38.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,708.0000	2,763.0000	2.031	0	0	0
31/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
31/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,510.0000	3,456.0000	(1.538)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,043.0000	1,083.0000	3.835	0	0	0
31/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,162.0000	1,118.0000	(3.787)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,591.0000	6,535.0000	(0.850)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	165.0000	170.0000	3.030	0	0	0
31/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,017.0000	1,967.0000	(2.479)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,462.0000	2,517.0000	2.234	0	0	0
31/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	196.0000	180.0000	(8.163)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,015.0000	4,960.0000	(1.097)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	827.0000	861.0000	4.111	0	0	0
31/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,600.0000	3,656.0000	1.556	0	0	0
31/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,700.0000	3,755.0000	1.486	0	0	0
31/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,236.0000	4,181.0000	(1.298)	0	0	0
31/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
31/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,591.0000	6,535.0000	(0.850)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	182.0000	187.0000	2.747	0	0	0
31/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	214.0000	219.0000	2.336	0	0	0
31/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,211.0000	5,156.0000	(1.055)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,401.0000	3,457.0000	1.647	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
31/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,042.0000	3,988.0000	(1.336)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	38.0000	38.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	178.0000	182.0000	2.247	0	0	0
31/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,576.0000	1,528.0000	(3.046)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
31/08/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,414.0000	3,361.0000	(1.552)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
31/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,704.0000	2,652.0000	(1.923)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,380.0000	2,329.0000	(2.143)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	376.0000	352.0000	(6.383)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,640.0000	6,585.0000	(0.828)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,423.0000	8,368.0000	(0.653)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,203.0000	3,258.0000	1.717	0	0	0
31/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,196.0000	6,141.0000	(0.888)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,609.0000	1,660.0000	3.170	0	0	0
31/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
31/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
31/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	773.0000	804.0000	4.010	0	0	0
31/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,654.0000	1,705.0000	3.083	0	0	0
31/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,324.0000	8,269.0000	(0.661)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
31/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,722.0000	4,667.0000	(1.165)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,624.0000	4,570.0000	(1.168)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,381.0000	4,327.0000	(1.233)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
31/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,393.0000	6,338.0000	(0.860)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,883.0000	1,935.0000	2.762	0	0	0
31/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,949.0000	4,005.0000	1.418	0	0	0
31/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	182.0000	187.0000	2.747	0	0	0
31/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,993.0000	3,939.0000	(1.352)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,435.0000	1,484.0000	3.415	0	0	0
31/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,309.0000	1,357.0000	3.667	0	0	0
31/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
31/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,081.0000	3,027.0000	(1.753)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,289.0000	2,238.0000	(2.228)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	884.0000	920.0000	4.072	0	0	0
31/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,364.0000	2,419.0000	2.327	0	0	0
31/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,217.0000	2,272.0000	2.481	0	0	0
31/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,492.0000	6,437.0000	(0.847)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,856.0000	2,911.0000	1.926	0	0	0
31/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
31/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
31/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
31/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,392.0000	1,441.0000	3.520	0	0	0
31/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	39.0000	39.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
31/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,473.0000	8,417.0000	(0.661)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,017.0000	1,967.0000	(2.479)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,033.0000	2,980.0000	(1.747)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	674.0000	702.0000	4.154	0	0	0
31/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	339.0000	350.0000	3.245	0	0	0
31/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	214.0000	219.0000	2.336	0	0	0
31/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	130.0000	133.0000	2.308	0	0	0
31/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,315.0000	2,370.0000	2.376	0	0	0
31/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,413.0000	2,468.0000	2.279	0	0	0
31/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	112.0000	104.0000	(7.143)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,333.0000	4,278.0000	(1.269)	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
31/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	287.0000	267.0000	(6.969)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	477.0000	449.0000	(5.870)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,689.0000	6,634.0000	(0.822)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,245.0000	6,190.0000	(0.881)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,671.0000	8,616.0000	(0.634)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	37.0000	37.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,799.0000	3,855.0000	1.474	0	0	0
31/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,798.0000	2,745.0000	(1.894)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
31/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,849.0000	3,905.0000	1.455	0	0	0
31/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
31/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,501.0000	3,556.0000	1.571	0	0	0
31/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,176.0000	8,121.0000	(0.673)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,511.0000	2,566.0000	2.190	0	0	0
31/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,335.0000	2,284.0000	(2.184)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
31/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,807.0000	2,862.0000	1.959	0	0	0
31/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	629.0000	655.0000	4.134	0	0	0
31/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
31/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,374.0000	8,318.0000	(0.669)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,565.0000	1,616.0000	3.259	0	0	0
31/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	224.0000	230.0000	2.679	0	0	0
31/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,966.0000	4,911.0000	(1.108)	0	0	0
31/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	151.0000	155.0000	2.649	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,927.0000	1,877.0000	(2.595)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,097.0000	6,042.0000	(0.902)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,836.0000	1,889.0000	2.887	0	0	0
31/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	532.0000	502.0000	(5.639)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,077.0000	8,022.0000	(0.681)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
31/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	45.0000	45.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	425.0000	399.0000	(6.118)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,153.0000	2,102.0000	(2.369)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	722.0000	751.0000	4.017	0	0	0
31/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	219.0000	225.0000	2.740	0	0	0
31/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	651.0000	678.0000	4.147	0	0	0
31/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,751.0000	2,698.0000	(1.927)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,972.0000	1,922.0000	(2.535)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,048.0000	5,993.0000	(0.909)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
31/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,972.0000	1,922.0000	(2.535)	0	0	0
31/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
31/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	219.0000	225.0000	2.740	0	0	0
31/08/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,999.0000	4,054.0000	1.375	0	0	0
31/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,621.0000	8,566.0000	(0.638)	0	0	0
31/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
31/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,335.0000	2,284.0000	(2.184)	0	0	0
31/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,028.0000	7,972.0000	(0.698)	0	0	0
31/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	504.0000	475.0000	(5.754)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,128.0000	3,075.0000	(1.694)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	229.0000	236.0000	3.057	0	0	0
31/08/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,064.0000	5,009.0000	(1.086)	0	0	0
31/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,882.0000	1,833.0000	(2.604)	0	0	0
31/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	125.0000	128.0000	2.400	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
31/08/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,352.0000	3,407.0000	1.641	0	0	0
31/08/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,309.0000	5,254.0000	(1.036)	0	0	0
31/08/2009	\$ / R	2010/09/13			Currency Future	8.2689	8.3271	0.704	0.0000	0.0000	0
31/08/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	0.0000	726.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	0.0000	649.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	646.0000	670.0000	3.715	0	0	585
31/08/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	777.0000	743.0000	(4.376)	0	0	0
31/08/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	682.0000	706.0000	3.519	0	0	0
31/08/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	264.0000	272.0000	3.030	0	0	0
31/08/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,395.0000	2,344.0000	(2.129)	0	0	0
31/08/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	137.0000	140.0000	2.190	0	0	0
31/08/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,268.0000	4,213.0000	(1.289)	0	0	0
31/08/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	713.0000	679.0000	(4.769)	0	0	0
31/08/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/08/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	261.0000	244.0000	(6.513)	0	0	0
31/08/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,884.0000	2,941.0000	1.976	0	0	0
31/08/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,931.0000	1,986.0000	2.848	0	0	0
31/08/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
31/08/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	1,130.0000	1,171.0000	3.628	0	0	0
31/08/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,212.0000	6,156.0000	(0.901)	0	0	0
31/08/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
31/08/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,181.0000	8,124.0000	(0.697)	0	0	0
31/08/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,874.0000	3,932.0000	1.497	0	0	0
31/08/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	0.0000	8,027.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	0.0000	2,211.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	0.0000	288.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	0.0000	146.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	0.0000	86.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	0.0000	4,069.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	0.0000	198.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	0.0000	1,275.0000	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
31/08/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	0.0000	4,081.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	0.0000	3,089.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	0.0000	2,123.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	0.0000	6,009.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	0.0000	4,032.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	0.0000	145.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	0.0000	2,256.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	0.0000	4,117.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	0.0000	6,058.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	0.0000	85.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	0.0000	7,977.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	0.0000	283.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	0.0000	1,237.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	0.0000	210.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	0.0000	3,039.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	0.0000	2,077.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13			Currency Future	8.3808	8.4384	0.687	0.0000	0.0000	0
31/08/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	932.0000	898.0000	(3.648)	0	0	0
31/08/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	713.0000	736.0000	3.226	0	0	117
31/08/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	866.0000	832.0000	(3.926)	0	0	0
31/08/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	747.0000	771.0000	3.213	0	0	0
31/08/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	0.0000	808.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	0.0000	769.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,973.0000	2,026.0000	2.686	0	0	0
31/08/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	820.0000	847.0000	3.293	0	0	0
31/08/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	739.0000	709.0000	(4.060)	0	0	0
31/08/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,306.0000	4,253.0000	(1.231)	0	0	0
31/08/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	118.0000	120.0000	1.695	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,237.0000	6,182.0000	(0.882)	0	0	0
31/08/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/08/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,197.0000	8,141.0000	(0.683)	0	0	0
31/08/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
31/08/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,458.0000	2,410.0000	(1.953)	0	0	0
31/08/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	339.0000	348.0000	2.655	0	0	0
31/08/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	327.0000	309.0000	(5.505)	0	0	0
31/08/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,890.0000	3,948.0000	1.491	0	0	0
31/08/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,903.0000	2,959.0000	1.929	0	0	0
31/08/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	92.0000	88.0000	(4.348)	0	0	0
31/08/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,208.0000	1,248.0000	3.311	0	0	0
31/08/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	0.0000	8,093.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	0.0000	4,158.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	0.0000	196.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	0.0000	123.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	0.0000	82.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	0.0000	6,084.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	0.0000	2,322.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	0.0000	360.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	0.0000	275.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	0.0000	3,057.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	0.0000	2,115.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	0.0000	76.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	0.0000	1,313.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	0.0000	8,044.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	0.0000	3,997.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	0.0000	3,007.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	0.0000	194.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	0.0000	2,366.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	0.0000	4,205.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	0.0000	6,133.0000	100.000	0	0	0
31/08/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	0.0000	122.0000	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
31/08/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	0.0000	354.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	0.0000	801.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	0.0000	789.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	0.0000	2,070.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	0.0000	81.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	0.0000	1,278.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	0.0000	290.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	0.0000	4,046.0000	100.000	0	0	0
31/08/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	0.0000	81.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14			Currency Future	12.6576	12.7235	0.521	12.6900	12.6700	28,658
31/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
31/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	3,096.0000	3,030.0000	(2.132)	0	0	0
31/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	596.0000	528.0000	(11.409)	0	0	0
31/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,320.0000	1,382.0000	4.697	0	0	0
31/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,947.0000	2,880.0000	(2.273)	0	0	0
31/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,213.0000	1,144.0000	(5.688)	0	0	0
31/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
31/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,342.0000	6,277.0000	(1.025)	0	0	0
31/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,201.0000	2,133.0000	(3.090)	0	0	0
31/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,246.0000	3,179.0000	(2.064)	0	0	0
31/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	687.0000	619.0000	(9.898)	0	0	0
31/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,342.0000	8,277.0000	(0.779)	0	0	0
31/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,904.0000	1,835.0000	(3.624)	0	0	0
31/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,648.0000	2,581.0000	(2.530)	0	0	0
31/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,344.0000	4,277.0000	(1.542)	0	0	0
31/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	82.0000	61.0000	(25.610)	0	0	0
31/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	8.0000	7.0000	(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
31/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
31/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	64.0000	64.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	421.0000	356.0000	(15.439)	0	0	0
31/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
31/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,409.0000	1,341.0000	(4.826)	0	0	0
31/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	507.0000	440.0000	(13.215)	0	0	0
31/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	390.0000	434.0000	11.282	0	0	0
31/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
31/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,747.0000	2,681.0000	(2.403)	0	0	0
31/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,019.0000	950.0000	(6.771)	0	0	0
31/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,110.0000	2,174.0000	3.033	0	0	0
31/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,697.0000	2,631.0000	(2.447)	0	0	0
31/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,116.0000	1,047.0000	(6.183)	0	0	0
31/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
31/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
31/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	699.0000	753.0000	7.725	0	0	0
31/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
31/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,854.0000	1,786.0000	(3.668)	0	0	0
31/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,146.0000	3,080.0000	(2.098)	0	0	0
31/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,658.0000	3,724.0000	1.804	0	0	0
31/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	596.0000	528.0000	(11.409)	0	0	0
31/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,804.0000	1,736.0000	(3.769)	0	0	0
31/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,345.0000	3,279.0000	(1.973)	0	0	0
31/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	41.0000	30.0000	(26.829)	0	0	0
31/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,508.0000	2,574.0000	2.632	0	0	0
31/08/2009	£ / R	2009/09/14	16.10	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
31/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,658.0000	2,724.0000	2.483	0	0	0
31/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,019.0000	950.0000	(6.771)	0	0	0
31/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,243.0000	5,177.0000	(1.259)	0	0	0
31/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,598.0000	2,531.0000	(2.579)	0	0	0
31/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	379.0000	316.0000	(16.623)	0	0	0
31/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
31/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,742.0000	6,677.0000	(0.964)	0	0	0
31/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,445.0000	3,379.0000	(1.916)	0	0	0
31/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,665.0000	1,728.0000	3.784	0	0	0
31/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	507.0000	440.0000	(13.215)	0	0	0
31/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,953.0000	1,885.0000	(3.482)	0	0	0
31/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	64.0000	64.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,897.0000	2,830.0000	(2.313)	0	0	0
31/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	120.0000	128.0000	6.667	0	0	0
31/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,242.0000	8,177.0000	(0.789)	0	0	0
31/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	339.0000	277.0000	(18.289)	0	0	0
31/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
31/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,442.0000	7,377.0000	(0.873)	0	0	0
31/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,745.0000	3,679.0000	(1.762)	0	0	0
31/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,449.0000	2,382.0000	(2.736)	0	0	0
31/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,246.0000	3,179.0000	(2.064)	0	0	0
31/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	562.0000	613.0000	9.075	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	263.0000	205.0000	(22.053)	0	0	0
31/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,012.0000	2,075.0000	3.131	0	0	0
31/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,517.0000	1,579.0000	4.087	0	0	0
31/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,942.0000	6,877.0000	(0.936)	0	0	0
31/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,656.0000	1,587.0000	(4.167)	0	0	0
31/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,897.0000	2,830.0000	(2.313)	0	0	0
31/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	71.0000	71.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,508.0000	3,574.0000	1.881	0	0	0
31/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,492.0000	6,427.0000	(1.001)	0	0	0
31/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
31/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,758.0000	2,824.0000	2.393	0	0	0
31/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,492.0000	8,427.0000	(0.765)	0	0	0
31/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,693.0000	4,627.0000	(1.406)	0	0	0
31/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	780.0000	712.0000	(8.718)	0	0	0
31/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	551.0000	484.0000	(12.160)	0	0	0
31/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
31/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	551.0000	484.0000	(12.160)	0	0	0
31/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,764.0000	1,827.0000	3.571	0	0	0
31/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
31/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,395.0000	3,329.0000	(1.944)	0	0	0
31/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
31/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,994.0000	3,928.0000	(1.652)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	15.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	18.90	Put	Currency Future	6,243.0000	6,177.0000	(1.057)	0	0	0
31/08/2009	£ / R 2009/09/14	13.05	Put	Currency Future	463.0000	398.0000	(14.039)	0	0	0
31/08/2009	£ / R 2009/09/14	21.35	Put	Currency Future	8,692.0000	8,627.0000	(0.748)	0	0	0
31/08/2009	£ / R 2009/09/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R 2009/09/14	15.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
31/08/2009	£ / R 2009/09/14	12.90	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
31/08/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,992.0000	6,927.0000	(0.930)	0	0	0
31/08/2009	£ / R 2009/09/14	19.35	Put	Currency Future	6,692.0000	6,627.0000	(0.971)	0	0	0
31/08/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,061.0000	2,125.0000	3.105	0	0	0
31/08/2009	£ / R 2009/09/14	13.25	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
31/08/2009	£ / R 2009/09/14	12.30	Call	Currency Future	432.0000	478.0000	10.648	0	0	0
31/08/2009	£ / R 2009/09/14	15.95	Put	Currency Future	3,296.0000	3,229.0000	(2.033)	0	0	0
31/08/2009	£ / R 2009/09/14	13.35	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/08/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,174.0000	1,235.0000	5.196	0	0	0
31/08/2009	£ / R 2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	13.40	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
31/08/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,943.0000	4,877.0000	(1.335)	0	0	0
31/08/2009	£ / R 2009/09/14	13.25	Put	Currency Future	641.0000	573.0000	(10.608)	0	0	0
31/08/2009	£ / R 2009/09/14	11.30	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
31/08/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,399.0000	2,332.0000	(2.793)	0	0	0
31/08/2009	£ / R 2009/09/14	13.35	Put	Currency Future	734.0000	665.0000	(9.401)	0	0	0
31/08/2009	£ / R 2009/09/14	10.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	£ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,493.0000	5,427.0000	(1.202)	0	0	0
31/08/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,558.0000	4,624.0000	1.448	0	0	0
31/08/2009	£ / R 2009/09/14	10.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
31/08/2009	£ / R 2009/09/14	20.70	Put	Currency Future	0.0000	7,977.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	12.30	Put	Currency Future	74.0000	55.0000	(25.676)	0	0	0
31/08/2009	£ / R 2009/09/14	15.85	Put	Currency Future	3,196.0000	3,129.0000	(2.096)	0	0	0
31/08/2009	£ / R 2009/09/14	13.60	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/08/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,159.0000	2,224.0000	3.011	0	0	0
31/08/2009	£ / R 2009/09/14	16.90	Put	Currency Future	4,244.0000	4,178.0000	(1.555)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,493.0000	4,427.0000	(1.469)	0	0	0
31/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	828.0000	759.0000	(8.333)	0	0	0
31/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
31/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	134.0000	145.0000	8.209	0	0	0
31/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,643.0000	4,577.0000	(1.421)	0	0	0
31/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,151.0000	2,084.0000	(3.115)	0	0	0
31/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
31/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,008.0000	5,074.0000	1.318	0	0	0
31/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,058.0000	3,124.0000	2.158	0	0	0
31/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
31/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,078.0000	1,138.0000	5.566	0	0	0
31/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	201.0000	233.0000	15.920	0	0	0
31/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	339.0000	277.0000	(18.289)	0	0	0
31/08/2009	£ / R	2009/09/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	227.0000	172.0000	(24.229)	0	0	0
31/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,369.0000	1,431.0000	4.529	0	0	0
31/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,904.0000	1,835.0000	(3.624)	0	0	0
31/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,996.0000	2,930.0000	(2.203)	0	0	0
31/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,566.0000	1,629.0000	4.023	0	0	0
31/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,942.0000	8,877.0000	(0.727)	0	0	0
31/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,008.0000	3,074.0000	2.194	0	0	0
31/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.70	Call	Currency Future	0.0000	1,041.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	4,144.0000	4,078.0000	(1.593)	0	0	0
31/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,747.0000	2,681.0000	(2.403)	0	0	0
31/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,797.0000	2,730.0000	(2.395)	0	0	0
31/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	21.65	Put	Currency Future	8,992.0000	8,927.0000	(0.723)	0	0	0
31/08/2009	£ / R 2009/09/14	11.90	Call	Currency Future	792.0000	848.0000	7.071	0	0	0
31/08/2009	£ / R 2009/09/14	11.70	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	12.65	Call	Currency Future	169.0000	198.0000	17.160	0	0	0
31/08/2009	£ / R 2009/09/14	14.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	£ / R 2009/09/14	15.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	£ / R 2009/09/14	21.50	Put	Currency Future	8,842.0000	8,777.0000	(0.735)	0	0	0
31/08/2009	£ / R 2009/09/14	15.00	Put	Currency Future	2,350.0000	2,282.0000	(2.894)	0	0	0
31/08/2009	£ / R 2009/09/14	12.60	Put	Currency Future	144.0000	110.0000	(23.611)	0	0	0
31/08/2009	£ / R 2009/09/14	10.35	Call	Currency Future	2,308.0000	2,374.0000	2.860	0	0	0
31/08/2009	£ / R 2009/09/14	18.80	Put	Currency Future	6,143.0000	6,077.0000	(1.074)	0	0	0
31/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,947.0000	2,880.0000	(2.273)	0	0	0
31/08/2009	£ / R 2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R 2009/09/14	17.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R 2009/09/14	11.10	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
31/08/2009	£ / R 2009/09/14	17.65	Put	Currency Future	4,993.0000	4,927.0000	(1.322)	0	0	0
31/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
31/08/2009	£ / R 2009/09/14	16.70	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	16.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	£ / R 2009/09/14	12.65	Put	Currency Future	162.0000	124.0000	(23.457)	0	0	0
31/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,508.0000	1,439.0000	(4.576)	0	0	0
31/08/2009	£ / R 2009/09/14	15.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	19.50	Put	Currency Future	6,842.0000	6,777.0000	(0.950)	0	0	0
31/08/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,250.0000	2,183.0000	(2.978)	0	0	0
31/08/2009	£ / R 2009/09/14	17.10	Put	Currency Future	4,444.0000	4,377.0000	(1.508)	0	0	0
31/08/2009	£ / R 2009/09/14	13.40	Put	Currency Future	780.0000	712.0000	(8.718)	0	0	0
31/08/2009	£ / R 2009/09/14	9.35	Call	Currency Future	3,308.0000	3,374.0000	1.995	0	0	0
31/08/2009	£ / R 2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	11.80	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
31/08/2009	£ / R 2009/09/14	13.95	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
31/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	971.0000	902.0000	(7.106)	0	0	0
31/08/2009	£ / R 2009/09/14	15.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,843.0000	4,777.0000	(1.363)	0	0	0
31/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,449.0000	2,382.0000	(2.736)	0	0	0
31/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
31/08/2009	£ / R	2009/09/14	18.70	Put	Currency Future	0.0000	5,977.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	886.0000	944.0000	6.546	0	0	0
31/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,358.0000	3,424.0000	1.965	0	0	0
31/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,311.0000	1,242.0000	(5.263)	0	0	0
31/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	2,052.0000	1,985.0000	(3.265)	0	0	0
31/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,943.0000	5,877.0000	(1.111)	0	0	0
31/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	34.0000	25.0000	(26.471)	0	0	0
31/08/2009	£ / R	2009/09/14	16.70	Put	Currency Future	0.0000	3,978.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,755.0000	1,687.0000	(3.875)	0	0	0
31/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,158.0000	3,224.0000	2.090	0	0	0
31/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,030.0000	1,089.0000	5.728	0	0	0
31/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
31/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	3,046.0000	2,980.0000	(2.167)	0	0	0
31/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,642.0000	6,577.0000	(0.979)	0	0	0
31/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,360.0000	1,291.0000	(5.074)	0	0	0
31/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,847.0000	2,780.0000	(2.353)	0	0	0
31/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,102.0000	2,034.0000	(3.235)	0	0	0
31/08/2009	£ / R	2009/09/14	18.60	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
31/08/2009	£ / R 2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	9.80	Call	Currency Future	2,858.0000	2,924.0000	2.309	0	0	0
31/08/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,358.0000	2,424.0000	2.799	0	0	0
31/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	13.50	Put	Currency Future	875.0000	806.0000	(7.886)	0	0	0
31/08/2009	£ / R 2009/09/14	15.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	2,003.0000	1,935.0000	(3.395)	0	0	0
31/08/2009	£ / R 2009/09/14	14.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,458.0000	1,390.0000	(4.664)	0	0	0
31/08/2009	£ / R 2009/09/14	13.55	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/08/2009	£ / R 2009/09/14	8.90	Call	Currency Future	3,758.0000	3,824.0000	1.756	0	0	0
31/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	151.0000	164.0000	8.609	0	0	0
31/08/2009	£ / R 2009/09/14	10.80	Call	Currency Future	1,863.0000	1,926.0000	3.382	0	0	0
31/08/2009	£ / R 2009/09/14	21.30	Put	Currency Future	8,642.0000	8,577.0000	(0.752)	0	0	0
31/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	2,003.0000	1,935.0000	(3.395)	0	0	0
31/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	£ / R 2009/09/14	15.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,697.0000	2,631.0000	(2.447)	0	0	0
31/08/2009	£ / R 2009/09/14	13.55	Put	Currency Future	923.0000	854.0000	(7.476)	0	0	0
31/08/2009	£ / R 2009/09/14	21.55	Put	Currency Future	8,892.0000	8,827.0000	(0.731)	0	0	0
31/08/2009	£ / R 2009/09/14	9.55	Call	Currency Future	3,108.0000	3,174.0000	2.124	0	0	0
31/08/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,258.0000	5,324.0000	1.255	0	0	0
31/08/2009	£ / R 2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.00	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
31/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	3,146.0000	3,080.0000	(2.098)	0	0	0
31/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	13.35	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/08/2009	£ / R 2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,258.0000	2,324.0000	2.923	0	0	0
31/08/2009	£ / R 2009/09/14	20.80	Put	Currency Future	8,142.0000	8,077.0000	(0.798)	0	0	0
31/08/2009	£ / R 2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,656.0000	1,587.0000	(4.167)	0	0	0
31/08/2009	£ / R 2009/09/14	14.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	151.0000	164.0000	8.609	0	0	0
31/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,508.0000	1,439.0000	(4.576)	0	0	0
31/08/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,499.0000	2,432.0000	(2.681)	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
31/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/08/2009	£ / R 2009/09/14	13.35	Put	Currency Future	734.0000	665.0000	(9.401)	0	0	0
31/08/2009	£ / R 2009/09/14	19.55	Put	Currency Future	6,892.0000	6,827.0000	(0.943)	0	0	0
31/08/2009	£ / R 2009/09/14	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R 2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	14.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,262.0000	1,193.0000	(5.468)	0	0	0
31/08/2009	£ / R 2009/09/14	10.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,705.0000	1,637.0000	(3.988)	0	0	0
31/08/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	8.80	Call	Currency Future	3,858.0000	3,924.0000	1.711	0	0	0
31/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	193.0000	141.0000	(26.943)	0	0	0
31/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	£ / R 2009/09/14	14.85	Put	Currency Future	2,201.0000	2,133.0000	(3.090)	0	0	0
31/08/2009	£ / R 2009/09/14	13.80	Put	Currency Future	1,164.0000	1,096.0000	(5.842)	0	0	0
31/08/2009	£ / R 2009/09/14	11.55	Call	Currency Future	1,126.0000	1,186.0000	5.329	0	0	0
31/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	£ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	193.0000	141.0000	(26.943)	0	0	0
31/08/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,755.0000	1,687.0000	(3.875)	0	0	0
31/08/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,648.0000	2,581.0000	(2.530)	0	0	0
31/08/2009	£ / R 2009/09/14	14.20	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	971.0000	902.0000	(7.106)	0	0	0
31/08/2009	£ / R 2009/09/14	12.50	Put	Currency Future	114.0000	86.0000	(24.561)	0	0	0
31/08/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,953.0000	1,885.0000	(3.482)	0	0	0
31/08/2009	£ / R 2009/09/14	11.55	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
31/08/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,557.0000	1,489.0000	(4.367)	0	0	0
31/08/2009	£ / R 2009/09/14	13.60	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/08/2009	£ / R 2009/09/14	12.50	Call	Currency Future	272.0000	310.0000	13.971	0	0	0
31/08/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,893.0000	4,827.0000	(1.349)	0	0	0
31/08/2009	£ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	300.0000	240.0000	(20.000)	0	0	0
31/08/2009	£ / R 2009/09/14	10.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	17.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	108.0000	113.0000	4.630	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	12.45	Call	Currency Future	310.0000	350.0000	12.903	0	0	0
31/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,458.0000	1,390.0000	(4.664)	0	0	0
31/08/2009	£ / R 2009/09/14	13.80	Put	Currency Future	1,164.0000	1,096.0000	(5.842)	0	0	0
31/08/2009	£ / R 2009/09/14	12.55	Put	Currency Future	128.0000	97.0000	(24.219)	0	0	0
31/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/08/2009	£ / R 2009/09/14	13.70	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
31/08/2009	£ / R 2009/09/14	12.45	Put	Currency Future	102.0000	76.0000	(25.490)	0	0	0
31/08/2009	£ / R 2009/09/14	12.10	Call	Currency Future	607.0000	660.0000	8.731	0	0	0
31/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	£ / R 2009/09/14	12.55	Call	Currency Future	236.0000	271.0000	14.831	0	0	0
31/08/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,213.0000	1,144.0000	(5.688)	0	0	0
31/08/2009	£ / R 2009/09/14	13.80	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/08/2009	£ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	13.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
31/08/2009	£ / R 2009/09/14	10.10	Call	Currency Future	2,558.0000	2,624.0000	2.580	0	0	0
31/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/08/2009	£ / R 2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,262.0000	1,193.0000	(5.468)	0	0	0
31/08/2009	£ / R 2009/09/14	19.05	Put	Currency Future	6,392.0000	6,327.0000	(1.017)	0	0	0
31/08/2009	£ / R 2009/09/14	9.10	Call	Currency Future	3,558.0000	3,624.0000	1.855	0	0	0
31/08/2009	£ / R 2009/09/14	14.25	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	£ / R 2009/09/14	10.70	Call	Currency Future	0.0000	2,026.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	21.05	Put	Currency Future	8,392.0000	8,327.0000	(0.775)	0	0	0
31/08/2009	£ / R 2009/09/14	19.10	Put	Currency Future	6,442.0000	6,377.0000	(1.009)	0	0	0
31/08/2009	£ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,606.0000	1,538.0000	(4.234)	0	0	0
31/08/2009	£ / R 2009/09/14	9.70	Call	Currency Future	0.0000	3,024.0000	100.000	0	0	0
31/08/2009	£ / R 2009/09/14	12.05	Put	Currency Future	45.0000	33.0000	(26.667)	0	0	0
31/08/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,442.0000	8,377.0000	(0.770)	0	0	0
31/08/2009	£ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
31/08/2009	£ / R 2009/09/14	17.05	Put	Currency Future	4,394.0000	4,327.0000	(1.525)	0	0	0
31/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,409.0000	1,341.0000	(4.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	4,094.0000	4,028.0000	(1.612)	0	0	0
31/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,705.0000	1,637.0000	(3.988)	0	0	0
31/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,067.0000	998.0000	(6.467)	0	0	0
31/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	6,093.0000	6,027.0000	(1.083)	0	0	0
31/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,645.0000	3,579.0000	(1.811)	0	0	0
31/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,399.0000	2,332.0000	(2.793)	0	0	0
31/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	26.0000	19.0000	(26.923)	0	0	0
31/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	934.0000	993.0000	6.317	0	0	0
31/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	3,908.0000	3,974.0000	1.689	0	0	0
31/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,499.0000	2,432.0000	(2.681)	0	0	0
31/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,250.0000	2,183.0000	(2.978)	0	0	0
31/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	2,908.0000	2,974.0000	2.270	0	0	0
31/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	2,300.0000	2,233.0000	(2.913)	0	0	0
31/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,743.0000	4,677.0000	(1.392)	0	0	0
31/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,548.0000	2,481.0000	(2.630)	0	0	0
31/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	1,912.0000	1,976.0000	3.347	0	0	0
31/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	8,092.0000	8,027.0000	(0.803)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,742.0000	8,677.0000	(0.744)	0	0	0
31/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	300.0000	240.0000	(20.000)	0	0	0
31/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,151.0000	2,084.0000	(3.115)	0	0	0
31/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,208.0000	3,274.0000	2.057	0	0	0
31/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	92.0000	68.0000	(26.087)	0	0	0
31/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	349.0000	392.0000	12.321	0	0	0
31/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
31/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
31/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,272.0000	1,333.0000	4.796	0	0	0
31/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,292.0000	8,227.0000	(0.784)	0	0	0
31/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	518.0000	568.0000	9.653	0	0	0
31/08/2009	£ / R	2009/09/14	18.65	Put	Currency Future	0.0000	5,927.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
31/08/2009	£ / R	2009/09/14	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	60.0000	44.0000	(26.667)	0	0	0
31/08/2009	£ / R	2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,543.0000	4,477.0000	(1.453)	0	0	0
31/08/2009	£ / R	2009/09/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,258.0000	3,324.0000	2.026	0	0	0
31/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	8.70	Call	Currency Future	0.0000	4,024.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,467.0000	1,530.0000	4.294	0	0	0
31/08/2009	£ / R	2009/09/14	20.65	Put	Currency Future	0.0000	7,927.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,458.0000	2,524.0000	2.685	0	0	0
31/08/2009	£ / R	2009/09/14	8.65	Call	Currency Future	0.0000	4,074.0000	100.000	0	0	0
31/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,209.0000	2,274.0000	2.943	0	0	0
31/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,223.0000	1,284.0000	4.988	0	0	0
31/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	653.0000	706.0000	8.116	0	0	0
31/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,458.0000	3,524.0000	1.909	0	0	0
31/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,542.0000	6,477.0000	(0.994)	0	0	0
31/08/2009	£ / R	2009/09/14	10.45	Put	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
31/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
31/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,542.0000	8,477.0000	(0.761)	0	0	0
31/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
31/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	49.0000	36.0000	(26.531)	0	0	0
31/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,792.0000	8,727.0000	(0.739)	0	0	0
31/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,293.0000	6,227.0000	(1.049)	0	0	0
31/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	37.0000	27.0000	(27.027)	0	0	0
31/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,792.0000	6,727.0000	(0.957)	0	0	0
31/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,294.0000	4,227.0000	(1.560)	0	0	0
31/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,793.0000	4,727.0000	(1.377)	0	0	0
31/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	745.0000	801.0000	7.517	0	0	0
31/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,708.0000	3,774.0000	1.780	0	0	0
31/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,708.0000	2,774.0000	2.437	0	0	0
31/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,615.0000	1,678.0000	3.901	0	0	0
31/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,714.0000	1,777.0000	3.676	0	0	0
31/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,608.0000	3,674.0000	1.829	0	0	0
31/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,608.0000	2,674.0000	2.531	0	0	0
31/08/2009	£ / R	2009/12/14			Currency Future	12.8707	12.9381	0.524	12.9600	12.8800	16,805
31/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	559.0000	591.0000	5.725	0	0	0
31/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,765.0000	1,701.0000	(3.626)	0	0	0
31/08/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,632.0000	8,565.0000	(0.776)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
31/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,579.0000	3,646.0000	1.872	0	0	0
31/08/2009	£ / R	2009/12/14	17.30	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	£ / R	2009/12/14	13.55	Put	Currency Future	954.0000	898.0000	(5.870)	0	0	0
31/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	154.0000	133.0000	(13.636)	0	0	0
31/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	694.0000	643.0000	(7.349)	0	0	0
31/08/2009	£ / R	2009/12/14	12.30	Put	Currency Future	218.0000	192.0000	(11.927)	0	0	0
31/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,451.0000	4,384.0000	(1.505)	0	0	0
31/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,748.0000	4,681.0000	(1.411)	0	0	0
31/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,761.0000	3,695.0000	(1.755)	0	0	0
31/08/2009	£ / R	2009/12/14	10.30	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
31/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,983.0000	2,917.0000	(2.213)	0	0	0
31/08/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,483.0000	8,415.0000	(0.802)	0	0	0
31/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	275.0000	286.0000	4.000	0	0	0
31/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	286.0000	298.0000	4.196	0	0	0
31/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,882.0000	8,814.0000	(0.766)	0	0	0
31/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	925.0000	971.0000	4.973	0	0	0
31/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,594.0000	2,660.0000	2.544	0	0	0
31/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,941.0000	5,874.0000	(1.128)	0	0	0
31/08/2009	£ / R	2009/12/14	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,897.0000	4,830.0000	(1.368)	0	0	0
31/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	789.0000	830.0000	5.196	0	0	0
31/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
31/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,480.0000	3,547.0000	1.925	0	0	0
31/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
31/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,410.0000	1,348.0000	(4.397)	0	0	0
31/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,887.0000	6,820.0000	(0.973)	0	0	0
31/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,245.0000	5,177.0000	(1.296)	0	0	0
31/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	£ / R	2009/12/14	15.80	Call	Currency Future	54.0000	55.0000	1.852	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	10.40	Call	Currency Future	2,497.0000	2,562.0000	2.603	0	0	0
31/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	915.0000	860.0000	(6.011)	0	0	0
31/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,778.0000	3,844.0000	1.747	0	0	0
31/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,506.0000	2,441.0000	(2.594)	0	0	0
31/08/2009	£ / R 2009/12/14	11.30	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
31/08/2009	£ / R 2009/12/14	10.40	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R 2009/12/14	12.80	Call	Currency Future	511.0000	540.0000	5.675	0	0	0
31/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,197.0000	1,137.0000	(5.013)	0	0	0
31/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
31/08/2009	£ / R 2009/12/14	19.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	497.0000	455.0000	(8.451)	0	0	0
31/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,628.0000	1,692.0000	3.931	0	0	0
31/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,489.0000	6,421.0000	(1.048)	0	0	0
31/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,345.0000	1,408.0000	4.684	0	0	0
31/08/2009	£ / R 2009/12/14	12.60	Put	Currency Future	340.0000	307.0000	(9.706)	0	0	0
31/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,856.0000	1,792.0000	(3.448)	0	0	0
31/08/2009	£ / R 2009/12/14	13.05	Put	Currency Future	592.0000	544.0000	(8.108)	0	0	0
31/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	468.0000	493.0000	5.342	0	0	0
31/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	440.0000	402.0000	(8.636)	0	0	0
31/08/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,688.0000	6,620.0000	(1.017)	0	0	0
31/08/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,501.0000	4,433.0000	(1.511)	0	0	0
31/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,732.0000	8,665.0000	(0.767)	0	0	0
31/08/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,087.0000	2,022.0000	(3.115)	0	0	0
31/08/2009	£ / R 2009/12/14	14.20	Call	Currency Future	168.0000	172.0000	2.381	0	0	0
31/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	298.0000	310.0000	4.027	0	0	0
31/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,271.0000	5,338.0000	1.271	0	0	0
31/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	77.0000	79.0000	2.597	0	0	0
31/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	£ / R 2009/12/14	19.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,545.0000	2,611.0000	2.593	0	0	0
31/08/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,497.0000	1,434.0000	(4.208)	0	0	0
31/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	310.0000	323.0000	4.194	0	0	0
31/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,572.0000	4,639.0000	1.465	0	0	0
31/08/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,699.0000	4,632.0000	(1.426)	0	0	0
31/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	19.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,085.0000	3,151.0000	2.139	0	0	0
31/08/2009	£ / R 2009/12/14	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
31/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	264.0000	274.0000	3.788	0	0	0
31/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,302.0000	2,367.0000	2.824	0	0	0
31/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,682.0000	8,615.0000	(0.772)	0	0	0
31/08/2009	£ / R 2009/12/14	11.35	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
31/08/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,021.0000	5,088.0000	1.334	0	0	0
31/08/2009	£ / R 2009/12/14	14.85	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
31/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
31/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	993.0000	936.0000	(5.740)	0	0	0
31/08/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,738.0000	6,670.0000	(1.009)	0	0	0
31/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	839.0000	785.0000	(6.436)	0	0	0
31/08/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,580.0000	1,644.0000	4.051	0	0	0
31/08/2009	£ / R 2009/12/14	17.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,987.0000	6,919.0000	(0.973)	0	0	0
31/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,410.0000	1,348.0000	(4.397)	0	0	0
31/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	323.0000	337.0000	4.334	0	0	0
31/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
31/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
31/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	802.0000	749.0000	(6.608)	0	0	0
31/08/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,790.0000	2,856.0000	2.366	0	0	0
31/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,239.0000	1,178.0000	(4.923)	0	0	0
31/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,060.0000	2,124.0000	3.107	0	0	0
31/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,239.0000	1,178.0000	(4.923)	0	0	0
31/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
31/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
31/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	839.0000	785.0000	(6.436)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,935.0000	2,869.0000	(2.249)	0	0	0
31/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,819.0000	1,883.0000	3.518	0	0	0
31/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,114.0000	1,055.0000	(5.296)	0	0	0
31/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
31/08/2009	£ / R	2009/12/14	9.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
31/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	174.0000	179.0000	2.874	0	0	0
31/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	310.0000	323.0000	4.194	0	0	0
31/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,533.0000	1,597.0000	4.175	0	0	0
31/08/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,811.0000	1,746.0000	(3.589)	0	0	0
31/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	286.0000	298.0000	4.196	0	0	0
31/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,744.0000	2,678.0000	(2.405)	0	0	0
31/08/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,036.0000	3,102.0000	2.174	0	0	0
31/08/2009	£ / R	2009/12/14	12.40	Put	Currency Future	255.0000	226.0000	(11.373)	0	0	0
31/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,530.0000	3,596.0000	1.870	0	0	0
31/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,133.0000	2,068.0000	(3.047)	0	0	0
31/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
31/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	915.0000	860.0000	(6.011)	0	0	0
31/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	413.0000	433.0000	4.843	0	0	0
31/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	235.0000	243.0000	3.404	0	0	0
31/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	318.0000	285.0000	(10.377)	0	0	0
31/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,115.0000	1,177.0000	5.561	0	0	0
31/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,550.0000	4,483.0000	(1.473)	0	0	0
31/08/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,046.0000	4,979.0000	(1.328)	0	0	0
31/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R	2009/12/14	18.85	Put	Currency Future	0.0000	5,924.0000	100.000	0	0	0
31/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	131.0000	134.0000	2.290	0	0	0
31/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,638.0000	6,571.0000	(1.009)	0	0	0
31/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	201.0000	208.0000	3.483	0	0	0
31/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
31/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	365.0000	381.0000	4.384	0	0	0
31/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,332.0000	3,398.0000	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
31/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	19.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	757.0000	797.0000	5.284	0	0	0
31/08/2009	£ / R 2009/12/14	20.85	Put	Currency Future	0.0000	7,917.0000	100.000	0	0	0
31/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
31/08/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,439.0000	1,502.0000	4.378	0	0	0
31/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	380.0000	398.0000	4.737	0	0	0
31/08/2009	£ / R 2009/12/14	17.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	12.40	Call	Currency Future	726.0000	765.0000	5.372	0	0	0
31/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,080.0000	3,013.0000	(2.175)	0	0	0
31/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
31/08/2009	£ / R 2009/12/14	18.85	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
31/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,994.0000	1,929.0000	(3.260)	0	0	0
31/08/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,649.0000	4,582.0000	(1.441)	0	0	0
31/08/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,206.0000	1,269.0000	5.224	0	0	0
31/08/2009	£ / R 2009/12/14	11.10	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
31/08/2009	£ / R 2009/12/14	13.70	Call	Currency Future	244.0000	253.0000	3.689	0	0	0
31/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,539.0000	6,471.0000	(1.040)	0	0	0
31/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
31/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	20.85	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
31/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,365.0000	2,300.0000	(2.748)	0	0	0
31/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,533.0000	8,465.0000	(0.797)	0	0	0
31/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	104.0000	93.0000	(10.577)	0	0	0
31/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	236.0000	209.0000	(11.441)	0	0	0
31/08/2009	£ / R 2009/12/14	8.85	Call	Currency Future	0.0000	4,092.0000	100.000	0	0	0
31/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,902.0000	1,837.0000	(3.417)	0	0	0
31/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	877.0000	822.0000	(6.271)	0	0	0
31/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,281.0000	1,220.0000	(4.762)	0	0	0
31/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,351.0000	2,415.0000	2.722	0	0	0
31/08/2009	£ / R 2009/12/14	9.60	Call	Currency Future	3,283.0000	3,349.0000	2.010	0	0	0
31/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,075.0000	1,131.0000	5.209	0	0	0
31/08/2009	£ / R 2009/12/14	16.85	Put	Currency Future	4,007.0000	3,940.0000	(1.672)	0	0	0
31/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,453.0000	1,391.0000	(4.267)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,436.0000	7,368.0000	(0.914)	0	0	0
31/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
31/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,987.0000	3,053.0000	2.210	0	0	0
31/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	626.0000	577.0000	(7.827)	0	0	0
31/08/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,554.0000	2,488.0000	(2.584)	0	0	0
31/08/2009	£ / R 2009/12/14	8.85	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
31/08/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,184.0000	8,116.0000	(0.831)	0	0	0
31/08/2009	£ / R 2009/12/14	13.30	Put	Currency Future	765.0000	713.0000	(6.797)	0	0	0
31/08/2009	£ / R 2009/12/14	17.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	12.55	Call	Currency Future	638.0000	674.0000	5.643	0	0	0
31/08/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,601.0000	2,535.0000	(2.537)	0	0	0
31/08/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,037.0000	6,969.0000	(0.966)	0	0	0
31/08/2009	£ / R 2009/12/14	16.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,105.0000	4,038.0000	(1.632)	0	0	0
31/08/2009	£ / R 2009/12/14	12.05	Call	Currency Future	961.0000	1,009.0000	4.995	0	0	0
31/08/2009	£ / R 2009/12/14	13.00	Put	Currency Future	560.0000	513.0000	(8.393)	0	0	0
31/08/2009	£ / R 2009/12/14	13.30	Call	Currency Future	336.0000	351.0000	4.464	0	0	0
31/08/2009	£ / R 2009/12/14	10.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
31/08/2009	£ / R 2009/12/14	11.85	Put	Currency Future	94.0000	89.0000	(5.319)	0	0	0
31/08/2009	£ / R 2009/12/14	17.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,493.0000	5,426.0000	(1.220)	0	0	0
31/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,190.0000	6,123.0000	(1.082)	0	0	0
31/08/2009	£ / R 2009/12/14	19.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,948.0000	1,883.0000	(3.337)	0	0	0
31/08/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,392.0000	1,455.0000	4.526	0	0	0
31/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
31/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	396.0000	415.0000	4.798	0	0	0
31/08/2009	£ / R 2009/12/14	13.00	Call	Currency Future	430.0000	451.0000	4.884	0	0	0
31/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
31/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	264.0000	274.0000	3.788	0	0	0
31/08/2009	£ / R 2009/12/14	15.55	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
31/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,012.0000	2,076.0000	3.181	0	0	0
31/08/2009	£ / R 2009/12/14	13.70	Call	Currency Future	244.0000	253.0000	3.689	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/08/2009	£ / R 2009/12/14	19.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	694.0000	643.0000	(7.349)	0	0	0
31/08/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,254.0000	4,186.0000	(1.598)	0	0	0
31/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,412.0000	2,347.0000	(2.695)	0	0	0
31/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,073.0000	1,015.0000	(5.405)	0	0	0
31/08/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,982.0000	8,914.0000	(0.757)	0	0	0
31/08/2009	£ / R 2009/12/14	15.40	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
31/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,073.0000	1,015.0000	(5.405)	0	0	0
31/08/2009	£ / R 2009/12/14	12.85	Call	Currency Future	488.0000	516.0000	5.738	0	0	0
31/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,439.0000	6,371.0000	(1.056)	0	0	0
31/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,197.0000	1,137.0000	(5.013)	0	0	0
31/08/2009	£ / R 2009/12/14	15.20	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
31/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	993.0000	936.0000	(5.740)	0	0	0
31/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
31/08/2009	£ / R 2009/12/14	15.00	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
31/08/2009	£ / R 2009/12/14	21.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,433.0000	8,366.0000	(0.794)	0	0	0
31/08/2009	£ / R 2009/12/14	14.80	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
31/08/2009	£ / R 2009/12/14	10.80	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
31/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	877.0000	822.0000	(6.271)	0	0	0
31/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	226.0000	234.0000	3.540	0	0	0
31/08/2009	£ / R 2009/12/14	11.75	Put	Currency Future	85.0000	81.0000	(4.706)	0	0	0
31/08/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,226.0000	2,161.0000	(2.920)	0	0	0
31/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,033.0000	976.0000	(5.518)	0	0	0
31/08/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,160.0000	1,223.0000	5.431	0	0	0
31/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	298.0000	310.0000	4.027	0	0	0
31/08/2009	£ / R 2009/12/14	12.85	Put	Currency Future	467.0000	428.0000	(8.351)	0	0	0
31/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	659.0000	610.0000	(7.436)	0	0	0
31/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	365.0000	381.0000	4.384	0	0	0
31/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,319.0000	2,254.0000	(2.803)	0	0	0
31/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,366.0000	1,305.0000	(4.466)	0	0	0
31/08/2009	£ / R 2009/12/14	11.80	Put	Currency Future	90.0000	85.0000	(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
31/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,135.0000	3,201.0000	2.105	0	0	0
31/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
31/08/2009	£ / R 2009/12/14	17.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
31/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	6,140.0000	6,073.0000	(1.091)	0	0	0
31/08/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,155.0000	1,096.0000	(5.108)	0	0	0
31/08/2009	£ / R 2009/12/14	10.75	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
31/08/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,234.0000	8,166.0000	(0.826)	0	0	0
31/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	2,041.0000	1,975.0000	(3.234)	0	0	0
31/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	396.0000	415.0000	4.798	0	0	0
31/08/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,947.0000	4,879.0000	(1.375)	0	0	0
31/08/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,997.0000	4,929.0000	(1.361)	0	0	0
31/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,157.0000	2,221.0000	2.967	0	0	0
31/08/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,109.0000	2,173.0000	3.035	0	0	0
31/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,839.0000	2,773.0000	(2.325)	0	0	0
31/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	8,134.0000	8,067.0000	(0.824)	0	0	0
31/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,678.0000	3,745.0000	1.822	0	0	0
31/08/2009	£ / R 2009/12/14	9.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,240.0000	6,172.0000	(1.090)	0	0	0
31/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	156.0000	160.0000	2.564	0	0	0
31/08/2009	£ / R 2009/12/14	12.70	Put	Currency Future	388.0000	353.0000	(9.021)	0	0	0
31/08/2009	£ / R 2009/12/14	12.50	Put	Currency Future	296.0000	265.0000	(10.473)	0	0	0
31/08/2009	£ / R 2009/12/14	9.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	659.0000	610.0000	(7.436)	0	0	0
31/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
31/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,585.0000	1,522.0000	(3.975)	0	0	0
31/08/2009	£ / R 2009/12/14	13.25	Put	Currency Future	729.0000	678.0000	(6.996)	0	0	0
31/08/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,031.0000	2,965.0000	(2.177)	0	0	0
31/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
31/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	468.0000	493.0000	5.342	0	0	0
31/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	380.0000	398.0000	4.737	0	0	0
31/08/2009	£ / R 2009/12/14	12.75	Call	Currency Future	535.0000	565.0000	5.607	0	0	0
31/08/2009	£ / R 2009/12/14	15.85	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
31/08/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,032.0000	8,964.0000	(0.753)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/12/14	17.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	497.0000	455.0000	(8.451)	0	0	0
31/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
31/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,033.0000	976.0000	(5.518)	0	0	0
31/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
31/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	254.0000	264.0000	3.937	0	0	0
31/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	414.0000	377.0000	(8.937)	0	0	0
31/08/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,798.0000	4,731.0000	(1.396)	0	0	0
31/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	611.0000	645.0000	5.565	0	0	0
31/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,696.0000	2,630.0000	(2.448)	0	0	0
31/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,676.0000	1,739.0000	3.759	0	0	0
31/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	350.0000	366.0000	4.571	0	0	0
31/08/2009	£ / R	2009/12/14	12.65	Put	Currency Future	364.0000	329.0000	(9.615)	0	0	0
31/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,867.0000	1,931.0000	3.428	0	0	0
31/08/2009	£ / R	2009/12/14	17.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	254.0000	264.0000	3.937	0	0	0
31/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	821.0000	864.0000	5.238	0	0	0
31/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	151.0000	155.0000	2.649	0	0	0
31/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	187.0000	193.0000	3.209	0	0	0
31/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	12.65	Call	Currency Future	585.0000	617.0000	5.470	0	0	0
31/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	667.0000	703.0000	5.397	0	0	0
31/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
31/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,791.0000	2,725.0000	(2.365)	0	0	0
31/08/2009	£ / R	2009/12/14	11.65	Put	Currency Future	78.0000	74.0000	(5.128)	0	0	0
31/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
31/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
31/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	151.0000	155.0000	2.649	0	0	0
31/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
31/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,155.0000	4,088.0000	(1.613)	0	0	0
31/08/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,299.0000	1,362.0000	4.850	0	0	0
31/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	140.0000	121.0000	(13.571)	0	0	0
31/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,675.0000	1,611.0000	(3.821)	0	0	0
31/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	145.0000	149.0000	2.759	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,272.0000	2,207.0000	(2.861)	0	0	0
31/08/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,399.0000	2,464.0000	2.709	0	0	0
31/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,630.0000	1,566.0000	(3.926)	0	0	0
31/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,133.0000	2,068.0000	(3.047)	0	0	0
31/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,233.0000	3,299.0000	2.041	0	0	0
31/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,431.0000	3,497.0000	1.924	0	0	0
31/08/2009	£ / R 2009/12/14	17.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,381.0000	3,448.0000	1.982	0	0	0
31/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	145.0000	149.0000	2.759	0	0	0
31/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,675.0000	1,611.0000	(3.821)	0	0	0
31/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
31/08/2009	£ / R 2009/12/14	10.50	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
31/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,937.0000	6,870.0000	(0.966)	0	0	0
31/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,253.0000	2,318.0000	2.885	0	0	0
31/08/2009	£ / R 2009/12/14	9.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	£ / R 2009/12/14	9.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,932.0000	8,864.0000	(0.761)	0	0	0
31/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
31/08/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,839.0000	2,905.0000	2.325	0	0	0
31/08/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,179.0000	2,115.0000	(2.937)	0	0	0
31/08/2009	£ / R 2009/12/14	19.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,827.0000	3,894.0000	1.751	0	0	0
31/08/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,692.0000	2,758.0000	2.452	0	0	0
31/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,723.0000	1,787.0000	3.714	0	0	0
31/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,410.0000	1,348.0000	(4.397)	0	0	0
31/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,902.0000	1,837.0000	(3.417)	0	0	0
31/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,788.0000	6,720.0000	(1.002)	0	0	0
31/08/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,204.0000	4,137.0000	(1.594)	0	0	0
31/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
31/08/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,782.0000	8,715.0000	(0.763)	0	0	0
31/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	235.0000	243.0000	3.404	0	0	0
31/08/2009	£ / R 2009/12/14	12.25	Put	Currency Future	201.0000	176.0000	(12.438)	0	0	0
31/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,272.0000	2,207.0000	(2.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,848.0000	4,780.0000	(1.403)	0	0	0
31/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,448.0000	2,513.0000	2.655	0	0	0
31/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,643.0000	2,709.0000	2.497	0	0	0
31/08/2009	£ / R 2009/12/14	21.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.95	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
31/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	£ / R 2009/12/14	10.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
31/08/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,541.0000	1,478.0000	(4.088)	0	0	0
31/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,811.0000	1,746.0000	(3.589)	0	0	0
31/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,837.0000	6,770.0000	(0.980)	0	0	0
31/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,114.0000	1,055.0000	(5.296)	0	0	0
31/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
31/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
31/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
31/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,832.0000	8,765.0000	(0.759)	0	0	0
31/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,630.0000	1,566.0000	(3.926)	0	0	0
31/08/2009	£ / R 2009/12/14	15.25	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
31/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	131.0000	134.0000	2.290	0	0	0
31/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
31/08/2009	£ / R 2009/12/14	17.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	187.0000	193.0000	3.209	0	0	0
31/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,197.0000	1,137.0000	(5.013)	0	0	0
31/08/2009	£ / R 2009/12/14	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
31/08/2009	£ / R 2009/12/14	9.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
31/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,281.0000	1,220.0000	(4.762)	0	0	0
31/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	998.0000	1,047.0000	4.910	0	0	0
31/08/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,887.0000	2,821.0000	(2.286)	0	0	0
31/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
31/08/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,964.0000	2,028.0000	3.259	0	0	0
31/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	201.0000	208.0000	3.483	0	0	0
31/08/2009	£ / R 2009/12/14	11.70	Put	Currency Future	82.0000	77.0000	(6.098)	0	0	0
31/08/2009	£ / R 2009/12/14	9.95	Call	Currency Future	2,938.0000	3,004.0000	2.246	0	0	0
31/08/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,184.0000	3,250.0000	2.073	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,927.0000	3,993.0000	1.681	0	0	0
31/08/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,629.0000	3,695.0000	1.819	0	0	0
31/08/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,720.0000	1,656.0000	(3.721)	0	0	0
31/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	174.0000	179.0000	2.874	0	0	0
31/08/2009	£ / R 2009/12/14	9.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	£ / R 2009/12/14	8.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,459.0000	2,394.0000	(2.643)	0	0	0
31/08/2009	£ / R 2009/12/14	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	141.0000	144.0000	2.128	0	0	0
31/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,453.0000	1,391.0000	(4.267)	0	0	0
31/08/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,205.0000	2,269.0000	2.902	0	0	0
31/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,339.0000	6,272.0000	(1.057)	0	0	0
31/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,856.0000	1,792.0000	(3.448)	0	0	0
31/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,366.0000	1,305.0000	(4.466)	0	0	0
31/08/2009	£ / R 2009/12/14	10.70	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
31/08/2009	£ / R 2009/12/14	10.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
31/08/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,402.0000	4,335.0000	(1.522)	0	0	0
31/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
31/08/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,252.0000	1,315.0000	5.032	0	0	0
31/08/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,583.0000	8,515.0000	(0.792)	0	0	0
31/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,323.0000	1,262.0000	(4.611)	0	0	0
31/08/2009	£ / R 2009/12/14	11.95	Put	Currency Future	116.0000	98.0000	(15.517)	0	0	0
31/08/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,333.0000	8,266.0000	(0.804)	0	0	0
31/08/2009	£ / R 2009/12/14	15.60	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
31/08/2009	£ / R 2009/12/14	15.70	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
31/08/2009	£ / R 2009/12/14	21.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	14.00	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
31/08/2009	£ / R 2009/12/14	18.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,352.0000	4,285.0000	(1.540)	0	0	0
31/08/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,588.0000	6,521.0000	(1.017)	0	0	0
31/08/2009	£ / R 2009/12/14	11.95	Call	Currency Future	1,036.0000	1,086.0000	4.826	0	0	0
31/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	£ / R 2009/12/14	18.95	Put	Currency Future	6,091.0000	6,023.0000	(1.116)	0	0	0
31/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	696.0000	733.0000	5.316	0	0	0
31/08/2009	£ / R 2009/12/14	12.95	Put	Currency Future	528.0000	482.0000	(8.712)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	275.0000	245.0000	(10.909)	0	0	0
31/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	449.0000	471.0000	4.900	0	0	0
31/08/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,486.0000	1,549.0000	4.240	0	0	0
31/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	264.0000	274.0000	3.788	0	0	0
31/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
31/08/2009	£ / R	2009/12/14	12.00	Put	Currency Future	128.0000	109.0000	(14.844)	0	0	0
31/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,600.0000	4,532.0000	(1.478)	0	0	0
31/08/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,648.0000	2,583.0000	(2.455)	0	0	0
31/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	626.0000	577.0000	(7.827)	0	0	0
31/08/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,084.0000	8,017.0000	(0.829)	0	0	0
31/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	20.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	993.0000	936.0000	(5.740)	0	0	0
31/08/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,877.0000	3,944.0000	1.728	0	0	0
31/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	16.95	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	11.00	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
31/08/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,915.0000	1,980.0000	3.394	0	0	0
31/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,389.0000	6,322.0000	(1.049)	0	0	0
31/08/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,888.0000	2,954.0000	2.285	0	0	0
31/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	10.00	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
31/08/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,383.0000	8,316.0000	(0.799)	0	0	0
31/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	184.0000	161.0000	(12.500)	0	0	0
31/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,303.0000	4,236.0000	(1.557)	0	0	0
31/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,290.0000	6,222.0000	(1.081)	0	0	0
31/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,283.0000	8,216.0000	(0.809)	0	0	0
31/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,365.0000	2,300.0000	(2.748)	0	0	0
31/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,728.0000	3,795.0000	1.797	0	0	0
31/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,741.0000	2,807.0000	2.408	0	0	0
31/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
31/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,771.0000	1,835.0000	3.614	0	0	0
31/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	889.0000	935.0000	5.174	0	0	0
31/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
31/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
31/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	169.0000	146.0000	(13.609)	0	0	0
31/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	855.0000	899.0000	5.146	0	0	0
31/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	802.0000	749.0000	(6.608)	0	0	0
31/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	323.0000	337.0000	4.334	0	0	0
31/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
31/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,323.0000	1,262.0000	(4.611)	0	0	0
31/08/2009	£ / R	2010/03/15			Currency Future	13.0779	13.1470	0.528	13.0900	13.0900	224
31/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	308.0000	280.0000	(9.091)	0	0	0
31/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	763.0000	794.0000	4.063	0	0	11,630
31/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	154.0000	158.0000	2.597	0	0	0
31/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,094.0000	7,025.0000	(0.973)	0	0	0
31/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
31/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	357.0000	368.0000	3.081	0	0	0
31/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	669.0000	628.0000	(6.129)	0	0	0
31/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,579.0000	1,521.0000	(3.673)	0	0	0
31/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	861.0000	813.0000	(5.575)	0	0	0
31/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	585.0000	547.0000	(6.496)	0	0	0
31/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	385.0000	397.0000	3.117	0	0	0
31/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	697.0000	725.0000	4.017	0	0	0
31/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,081.0000	9,013.0000	(0.749)	0	0	0
31/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	222.0000	229.0000	3.153	0	0	0
31/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	573.0000	593.0000	3.490	0	0	0
31/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,457.0000	1,400.0000	(3.912)	0	0	0
31/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,250.0000	1,303.0000	4.240	0	0	0
31/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,080.0000	3,015.0000	(2.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,366.0000	1,420.0000	3.953	0	0	0
31/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,072.0000	1,020.0000	(4.851)	0	0	0
31/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
31/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,045.0000	6,976.0000	(0.979)	0	0	0
31/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	158.0000	162.0000	2.532	0	0	0
31/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
31/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	542.0000	561.0000	3.506	0	0	0
31/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
31/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,126.0000	3,061.0000	(2.079)	0	0	0
31/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,049.0000	2,112.0000	3.075	0	0	0
31/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	640.0000	601.0000	(6.094)	0	0	0
31/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	29.0000	29.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,086.0000	1,127.0000	3.775	0	0	0
31/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	589.0000	610.0000	3.565	0	0	0
31/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
31/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	895.0000	846.0000	(5.475)	0	0	0
31/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,982.0000	8,913.0000	(0.768)	0	0	0
31/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
31/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,188.0000	8,120.0000	(0.830)	0	0	0
31/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,308.0000	4,242.0000	(1.532)	0	0	0
31/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,027.0000	4,960.0000	(1.333)	0	0	0
31/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,018.0000	3,085.0000	2.220	0	0	0
31/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,142.0000	2,209.0000	3.128	0	0	0
31/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,697.0000	6,628.0000	(1.030)	0	0	0
31/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,359.0000	3,294.0000	(1.935)	0	0	0
31/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
31/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0
31/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,115.0000	3,182.0000	2.151	0	0	0
31/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,201.0000	6,132.0000	(1.113)	0	0	0
31/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,444.0000	2,382.0000	(2.537)	0	0	0
31/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
31/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,216.0000	1,264.0000	3.947	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
31/08/2009	£ / R 2010/03/15	11.00	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
31/08/2009	£ / R 2010/03/15	21.75	Put	Currency Future	8,684.0000	8,615.0000	(0.795)	0	0	0
31/08/2009	£ / R 2010/03/15	11.30	Put	Currency Future	92.0000	82.0000	(10.870)	0	0	0
31/08/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,184.0000	1,130.0000	(4.561)	0	0	0
31/08/2009	£ / R 2010/03/15	22.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	12.10	Put	Currency Future	238.0000	217.0000	(8.824)	0	0	0
31/08/2009	£ / R 2010/03/15	12.00	Put	Currency Future	210.0000	194.0000	(7.619)	0	0	0
31/08/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,801.0000	3,869.0000	1.789	0	0	0
31/08/2009	£ / R 2010/03/15	20.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	16.10	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
31/08/2009	£ / R 2010/03/15	12.00	Call	Currency Future	1,288.0000	1,341.0000	4.115	0	0	0
31/08/2009	£ / R 2010/03/15	10.30	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
31/08/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,896.0000	6,827.0000	(1.001)	0	0	0
31/08/2009	£ / R 2010/03/15	11.05	Call	Currency Future	2,094.0000	2,160.0000	3.152	0	0	0
31/08/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,995.0000	6,926.0000	(0.986)	0	0	0
31/08/2009	£ / R 2010/03/15	20.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	13.00	Call	Currency Future	718.0000	748.0000	4.178	0	0	0
31/08/2009	£ / R 2010/03/15	13.60	Call	Currency Future	514.0000	531.0000	3.307	0	0	0
31/08/2009	£ / R 2010/03/15	16.90	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
31/08/2009	£ / R 2010/03/15	21.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	11.05	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
31/08/2009	£ / R 2010/03/15	10.05	Call	Currency Future	3,067.0000	3,134.0000	2.185	0	0	0
31/08/2009	£ / R 2010/03/15	22.10	Put	Currency Future	9,032.0000	8,963.0000	(0.764)	0	0	0
31/08/2009	£ / R 2010/03/15	15.25	Call	Currency Future	227.0000	235.0000	3.524	0	0	0
31/08/2009	£ / R 2010/03/15	13.45	Call	Currency Future	557.0000	577.0000	3.591	0	0	0
31/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,928.0000	3,861.0000	(1.706)	0	0	0
31/08/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,883.0000	8,814.0000	(0.777)	0	0	0
31/08/2009	£ / R 2010/03/15	21.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,417.0000	1,360.0000	(4.023)	0	0	0
31/08/2009	£ / R 2010/03/15	19.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/08/2009	£ / R 2010/03/15	18.10	Put	Currency Future	5,076.0000	5,008.0000	(1.340)	0	0	0
31/08/2009	£ / R 2010/03/15	18.00	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
31/08/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,399.0000	2,338.0000	(2.543)	0	0	0
31/08/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,870.0000	1,929.0000	3.155	0	0	0
31/08/2009	£ / R 2010/03/15	17.90	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
31/08/2009	£ / R 2010/03/15	19.95	Call	Currency Future	24.0000	24.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/03/15	21.80	Put	Currency Future	8,734.0000	8,665.0000	(0.790)	0	0	0
31/08/2009	£ / R 2010/03/15	19.55	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/08/2009	£ / R 2010/03/15	16.10	Put	Currency Future	3,173.0000	3,107.0000	(2.080)	0	0	0
31/08/2009	£ / R 2010/03/15	22.00	Put	Currency Future	8,932.0000	8,864.0000	(0.761)	0	0	0
31/08/2009	£ / R 2010/03/15	12.25	Put	Currency Future	289.0000	263.0000	(8.997)	0	0	0
31/08/2009	£ / R 2010/03/15	13.80	Call	Currency Future	461.0000	477.0000	3.471	0	0	0
31/08/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,882.0000	4,815.0000	(1.372)	0	0	0
31/08/2009	£ / R 2010/03/15	13.65	Call	Currency Future	500.0000	517.0000	3.400	0	0	0
31/08/2009	£ / R 2010/03/15	21.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	19.55	Put	Currency Future	6,498.0000	6,430.0000	(1.046)	0	0	0
31/08/2009	£ / R 2010/03/15	18.10	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
31/08/2009	£ / R 2010/03/15	20.00	Put	Currency Future	6,945.0000	6,876.0000	(0.994)	0	0	0
31/08/2009	£ / R 2010/03/15	11.25	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
31/08/2009	£ / R 2010/03/15	13.45	Put	Currency Future	929.0000	880.0000	(5.274)	0	0	0
31/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,987.0000	2,923.0000	(2.143)	0	0	0
31/08/2009	£ / R 2010/03/15	14.10	Call	Currency Future	395.0000	407.0000	3.038	0	0	0
31/08/2009	£ / R 2010/03/15	19.80	Put	Currency Future	6,747.0000	6,678.0000	(1.023)	0	0	0
31/08/2009	£ / R 2010/03/15	21.55	Put	Currency Future	8,485.0000	8,417.0000	(0.801)	0	0	0
31/08/2009	£ / R 2010/03/15	20.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	20.00	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	12.25	Call	Currency Future	1,117.0000	1,160.0000	3.850	0	0	0
31/08/2009	£ / R 2010/03/15	13.25	Put	Currency Future	795.0000	748.0000	(5.912)	0	0	0
31/08/2009	£ / R 2010/03/15	18.15	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
31/08/2009	£ / R 2010/03/15	22.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/08/2009	£ / R 2010/03/15	17.25	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
31/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	165.0000	170.0000	3.030	0	0	0
31/08/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,948.0000	4,016.0000	1.722	0	0	0
31/08/2009	£ / R 2010/03/15	16.15	Put	Currency Future	3,219.0000	3,154.0000	(2.019)	0	0	0
31/08/2009	£ / R 2010/03/15	18.00	Put	Currency Future	4,979.0000	4,912.0000	(1.346)	0	0	0
31/08/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,260.0000	4,194.0000	(1.549)	0	0	0
31/08/2009	£ / R 2010/03/15	11.90	Put	Currency Future	188.0000	173.0000	(7.979)	0	0	0
31/08/2009	£ / R 2010/03/15	11.25	Call	Currency Future	1,914.0000	1,974.0000	3.135	0	0	0
31/08/2009	£ / R 2010/03/15	13.60	Put	Currency Future	1,036.0000	984.0000	(5.019)	0	0	0
31/08/2009	£ / R 2010/03/15	14.90	Call	Currency Future	269.0000	276.0000	2.602	0	0	0
31/08/2009	£ / R 2010/03/15	13.50	Put	Currency Future	964.0000	914.0000	(5.187)	0	0	0
31/08/2009	£ / R 2010/03/15	13.25	Call	Currency Future	623.0000	645.0000	3.531	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/03/15	14.00	Call	Currency Future	416.0000	429.0000	3.125	0	0	0
31/08/2009	£ / R 2010/03/15	9.25	Call	Currency Future	3,850.0000	3,918.0000	1.766	0	0	0
31/08/2009	£ / R 2010/03/15	14.90	Put	Currency Future	2,091.0000	2,029.0000	(2.965)	0	0	0
31/08/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,260.0000	1,205.0000	(4.365)	0	0	0
31/08/2009	£ / R 2010/03/15	9.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	£ / R 2010/03/15	13.70	Call	Currency Future	487.0000	503.0000	3.285	0	0	0
31/08/2009	£ / R 2010/03/15	19.60	Put	Currency Future	6,548.0000	6,479.0000	(1.054)	0	0	0
31/08/2009	£ / R 2010/03/15	10.25	Call	Currency Future	2,871.0000	2,938.0000	2.334	0	0	0
31/08/2009	£ / R 2010/03/15	9.90	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
31/08/2009	£ / R 2010/03/15	21.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/08/2009	£ / R 2010/03/15	10.25	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
31/08/2009	£ / R 2010/03/15	10.30	Call	Currency Future	2,822.0000	2,889.0000	2.374	0	0	0
31/08/2009	£ / R 2010/03/15	14.70	Put	Currency Future	1,917.0000	1,856.0000	(3.182)	0	0	0
31/08/2009	£ / R 2010/03/15	21.60	Put	Currency Future	8,535.0000	8,467.0000	(0.797)	0	0	0
31/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,109.0000	1,056.0000	(4.779)	0	0	0
31/08/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,213.0000	3,280.0000	2.085	0	0	0
31/08/2009	£ / R 2010/03/15	10.90	Call	Currency Future	2,239.0000	2,305.0000	2.948	0	0	0
31/08/2009	£ / R 2010/03/15	14.70	Call	Currency Future	295.0000	303.0000	2.712	0	0	11,630
31/08/2009	£ / R 2010/03/15	13.70	Call	Currency Future	487.0000	503.0000	3.285	0	0	0
31/08/2009	£ / R 2010/03/15	13.30	Call	Currency Future	605.0000	628.0000	3.802	0	0	0
31/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,109.0000	1,056.0000	(4.779)	0	0	0
31/08/2009	£ / R 2010/03/15	19.60	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	13.95	Call	Currency Future	427.0000	440.0000	3.044	0	0	0
31/08/2009	£ / R 2010/03/15	9.30	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
31/08/2009	£ / R 2010/03/15	13.55	Call	Currency Future	528.0000	546.0000	3.409	0	0	0
31/08/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,299.0000	1,243.0000	(4.311)	0	0	0
31/08/2009	£ / R 2010/03/15	19.30	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
31/08/2009	£ / R 2010/03/15	13.75	Call	Currency Future	474.0000	490.0000	3.376	0	0	0
31/08/2009	£ / R 2010/03/15	18.15	Put	Currency Future	5,124.0000	5,057.0000	(1.308)	0	0	0
31/08/2009	£ / R 2010/03/15	13.55	Put	Currency Future	1,000.0000	949.0000	(5.100)	0	0	0
31/08/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,250.0000	6,182.0000	(1.088)	0	0	0
31/08/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,146.0000	1,093.0000	(4.625)	0	0	0
31/08/2009	£ / R 2010/03/15	21.30	Put	Currency Future	8,238.0000	8,169.0000	(0.838)	0	0	0
31/08/2009	£ / R 2010/03/15	13.90	Call	Currency Future	438.0000	452.0000	3.196	0	0	0
31/08/2009	£ / R 2010/03/15	13.15	Call	Currency Future	658.0000	683.0000	3.799	0	0	0
31/08/2009	£ / R 2010/03/15	13.20	Put	Currency Future	762.0000	717.0000	(5.906)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/03/15	12.20	Call	Currency Future	1,149.0000	1,193.0000	3.829	0	0	0
31/08/2009	£ / R 2010/03/15	13.15	Put	Currency Future	731.0000	686.0000	(6.156)	0	0	0
31/08/2009	£ / R 2010/03/15	16.15	Call	Currency Future	147.0000	151.0000	2.721	0	0	0
31/08/2009	£ / R 2010/03/15	14.00	Put	Currency Future	1,338.0000	1,282.0000	(4.185)	0	0	0
31/08/2009	£ / R 2010/03/15	12.15	Put	Currency Future	254.0000	229.0000	(9.843)	0	0	0
31/08/2009	£ / R 2010/03/15	9.45	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
31/08/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,222.0000	1,167.0000	(4.501)	0	0	0
31/08/2009	£ / R 2010/03/15	12.15	Call	Currency Future	1,182.0000	1,226.0000	3.723	0	0	0
31/08/2009	£ / R 2010/03/15	21.45	Put	Currency Future	8,386.0000	8,318.0000	(0.811)	0	0	0
31/08/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,976.0000	3,908.0000	(1.710)	0	0	0
31/08/2009	£ / R 2010/03/15	21.15	Put	Currency Future	0.0000	8,021.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	11.15	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
31/08/2009	£ / R 2010/03/15	21.05	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	13.20	Call	Currency Future	640.0000	664.0000	3.750	0	0	0
31/08/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,406.0000	1,461.0000	3.912	0	0	0
31/08/2009	£ / R 2010/03/15	21.15	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	11.15	Call	Currency Future	2,004.0000	2,064.0000	2.994	0	0	0
31/08/2009	£ / R 2010/03/15	19.05	Put	Currency Future	0.0000	5,935.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,899.0000	3,967.0000	1.744	0	0	0
31/08/2009	£ / R 2010/03/15	13.10	Call	Currency Future	677.0000	704.0000	3.988	0	0	0
31/08/2009	£ / R 2010/03/15	10.85	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
31/08/2009	£ / R 2010/03/15	19.05	Call	Currency Future	0.0000	32.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	10.45	Call	Currency Future	2,676.0000	2,743.0000	2.504	0	0	0
31/08/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,287.0000	2,354.0000	2.930	0	0	0
31/08/2009	£ / R 2010/03/15	17.05	Put	Currency Future	0.0000	4,004.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,738.0000	4,671.0000	(1.414)	0	0	0
31/08/2009	£ / R 2010/03/15	9.20	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
31/08/2009	£ / R 2010/03/15	11.45	Call	Currency Future	1,739.0000	1,797.0000	3.335	0	0	0
31/08/2009	£ / R 2010/03/15	9.85	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/08/2009	£ / R 2010/03/15	21.05	Put	Currency Future	0.0000	7,921.0000	100.000	0	0	0
31/08/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,785.0000	3,718.0000	(1.770)	0	0	0
31/08/2009	£ / R 2010/03/15	11.20	Call	Currency Future	1,959.0000	2,019.0000	3.063	0	0	0
31/08/2009	£ / R 2010/03/15	10.45	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
31/08/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,262.0000	3,329.0000	2.054	0	0	0
31/08/2009	£ / R 2010/03/15	10.15	Call	Currency Future	2,969.0000	3,036.0000	2.257	0	0	0
31/08/2009	£ / R 2010/03/15	15.15	Put	Currency Future	0.0000	2,250.0000	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
31/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
31/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
31/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	996.0000	1,035.0000	3.916	0	0	0
31/08/2009	£ / R	2010/03/15	15.15	Call	Currency Future	0.0000	247.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,481.0000	2,548.0000	2.701	0	0	0
31/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,213.0000	4,147.0000	(1.567)	0	0	0
31/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	111.0000	100.0000	(9.910)	0	0	0
31/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	828.0000	781.0000	(5.676)	0	0	0
31/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	699.0000	657.0000	(6.009)	0	0	0
31/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	178.0000	164.0000	(7.865)	0	0	0
31/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	449.0000	464.0000	3.341	0	0	0
31/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,403.0000	4,337.0000	(1.499)	0	0	0
31/08/2009	£ / R	2010/03/15	17.15	Put	Currency Future	0.0000	4,100.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
31/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
31/08/2009	£ / R	2010/03/15	17.15	Call	Currency Future	0.0000	97.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	186.0000	192.0000	3.226	0	0	0
31/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
31/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,833.0000	8,764.0000	(0.781)	0	0	0
31/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,533.0000	2,470.0000	(2.487)	0	0	0
31/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,874.0000	1,813.0000	(3.255)	0	0	0
31/08/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,355.0000	2,294.0000	(2.590)	0	0	0
31/08/2009	£ / R	2010/03/15	17.05	Call	Currency Future	0.0000	101.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,758.0000	2,695.0000	(2.284)	0	0	0
31/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	233.0000	241.0000	3.433	0	0	0
31/08/2009	£ / R	2010/03/15	15.05	Call	Currency Future	0.0000	258.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,690.0000	3,623.0000	(1.816)	0	0	0
31/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
31/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
31/08/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,151.0000	6,083.0000	(1.106)	0	0	0
31/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,457.0000	3,525.0000	1.967	0	0	0
31/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,585.0000	8,516.0000	(0.804)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	302.0000	310.0000	2.649	0	0	0
31/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,139.0000	8,070.0000	(0.848)	0	0	0
31/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,702.0000	3,770.0000	1.837	0	0	0
31/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	405.0000	418.0000	3.210	0	0	0
31/08/2009	£ / R	2010/03/15	15.05	Put	Currency Future	0.0000	2,161.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	886.0000	921.0000	3.950	0	0	0
31/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	271.0000	246.0000	(9.225)	0	0	0
31/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,025.0000	1,065.0000	3.902	0	0	0
31/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
31/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
31/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	105.0000	94.0000	(10.476)	0	0	0
31/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	458.0000	424.0000	(7.424)	0	0	0
31/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,920.0000	2,987.0000	2.295	0	0	0
31/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,377.0000	1,321.0000	(4.067)	0	0	0
31/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
31/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
31/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,782.0000	1,841.0000	3.311	0	0	0
31/08/2009	£ / R	2010/03/15	9.05	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	141.0000	129.0000	(8.511)	0	0	0
31/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,724.0000	2,792.0000	2.496	0	0	0
31/08/2009	£ / R	2010/03/15	9.05	Call	Currency Future	0.0000	4,114.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,569.0000	1,626.0000	3.633	0	0	0
31/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,752.0000	3,819.0000	1.786	0	0	0
31/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
31/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,850.0000	2,786.0000	(2.246)	0	0	0
31/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,773.0000	2,841.0000	2.452	0	0	0
31/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
31/08/2009	£ / R	2010/03/15	17.75	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
31/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,960.0000	1,899.0000	(3.112)	0	0	0
31/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,287.0000	8,219.0000	(0.821)	0	0	0
31/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,546.0000	4,480.0000	(1.452)	0	0	0
31/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	368.0000	338.0000	(8.152)	0	0	0
31/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
31/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,595.0000	3,529.0000	(1.836)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	532.0000	496.0000	(6.767)	0	0	0
31/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,578.0000	2,515.0000	(2.444)	0	0	0
31/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	123.0000	126.0000	2.439	0	0	0
31/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	810.0000	843.0000	4.074	0	0	0
31/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,359.0000	3,427.0000	2.024	0	0	0
31/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,895.0000	2,831.0000	(2.211)	0	0	0
31/08/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,384.0000	2,451.0000	2.810	0	0	0
31/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,004.0000	1,942.0000	(3.094)	0	0	0
31/08/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
31/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	168.0000	154.0000	(8.333)	0	0	0
31/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,487.0000	1,542.0000	3.699	0	0	0
31/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	786.0000	818.0000	4.071	0	0	0
31/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,786.0000	4,719.0000	(1.400)	0	0	0
31/08/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
31/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	558.0000	521.0000	(6.631)	0	0	0
31/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,846.0000	6,777.0000	(1.008)	0	0	0
31/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
31/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,668.0000	2,605.0000	(2.361)	0	0	0
31/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,930.0000	4,864.0000	(1.339)	0	0	0
31/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	27.0000	27.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,832.0000	3,765.0000	(1.748)	0	0	0
31/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
31/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,834.0000	4,767.0000	(1.386)	0	0	0
31/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,783.0000	8,715.0000	(0.774)	0	0	0
31/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
31/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,880.0000	3,813.0000	(1.727)	0	0	0
31/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
31/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,941.0000	2,877.0000	(2.176)	0	0	0
31/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,598.0000	6,529.0000	(1.046)	0	0	0
31/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,047.0000	1,985.0000	(3.029)	0	0	0
31/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
31/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
31/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	216.0000	223.0000	3.241	0	0	0
31/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	327.0000	299.0000	(8.563)	0	0	0
31/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	211.0000	217.0000	2.844	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	169.0000	174.0000	2.959	0	0	0
31/08/2009	£ / R	2010/03/15	19.15	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,826.0000	1,885.0000	3.231	0	0	0
31/08/2009	£ / R	2010/03/15	19.15	Put	Currency Future	0.0000	6,033.0000	100.000	0	0	0
31/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,055.0000	1,096.0000	3.886	0	0	0
31/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	612.0000	573.0000	(6.373)	0	0	0
31/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	740.0000	770.0000	4.054	0	0	0
31/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	199.0000	184.0000	(7.538)	0	0	0
31/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,488.0000	2,426.0000	(2.492)	0	0	0
31/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,436.0000	8,367.0000	(0.818)	0	0	0
31/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	263.0000	270.0000	2.662	0	0	0
31/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
31/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,449.0000	6,380.0000	(1.070)	0	0	0
31/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,135.0000	2,073.0000	(2.904)	0	0	0
31/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,355.0000	4,289.0000	(1.515)	0	0	0
31/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
31/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	347.0000	318.0000	(8.357)	0	0	0
31/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
31/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,337.0000	8,268.0000	(0.828)	0	0	0
31/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,033.0000	2,969.0000	(2.110)	0	0	0
31/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
31/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,300.0000	6,231.0000	(1.095)	0	0	0
31/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,327.0000	1,381.0000	4.069	0	0	0
31/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	282.0000	289.0000	2.482	0	0	0
31/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	28.0000	28.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,350.0000	6,281.0000	(1.087)	0	0	0
31/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
31/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,446.0000	1,501.0000	3.804	0	0	0
31/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	275.0000	282.0000	2.545	0	0	0
31/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
31/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	36.0000	34.0000	(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
31/08/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,336.0000	2,402.0000	2.825	0	0	0
31/08/2009	£ / R 2010/03/15	21.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/08/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,191.0000	2,257.0000	3.012	0	0	0
31/08/2009	£ / R 2010/03/15	12.70	Call	Currency Future	860.0000	894.0000	3.953	0	0	0
31/08/2009	£ / R 2010/03/15	9.45	Call	Currency Future	3,653.0000	3,721.0000	1.861	0	0	0
31/08/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,796.0000	6,727.0000	(1.015)	0	0	0
31/08/2009	£ / R 2010/03/15	11.70	Put	Currency Future	150.0000	137.0000	(8.667)	0	0	0
31/08/2009	£ / R 2010/03/15	11.70	Call	Currency Future	1,528.0000	1,584.0000	3.665	0	0	0
31/08/2009	£ / R 2010/03/15	12.70	Put	Currency Future	482.0000	447.0000	(7.261)	0	0	0
31/08/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,164.0000	3,231.0000	2.118	0	0	0
31/08/2009	£ / R 2010/03/15	15.70	Call	Currency Future	182.0000	187.0000	2.747	0	0	0
31/08/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,804.0000	2,740.0000	(2.282)	0	0	0
31/08/2009	£ / R 2010/03/15	17.70	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
31/08/2009	£ / R 2010/03/15	17.45	Put	Currency Future	4,450.0000	4,384.0000	(1.483)	0	0	0
31/08/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,788.0000	1,728.0000	(3.356)	0	0	0
31/08/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,737.0000	3,670.0000	(1.793)	0	0	0
31/08/2009	£ / R 2010/03/15	17.45	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
31/08/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,578.0000	2,645.0000	2.599	0	0	0
31/08/2009	£ / R 2010/03/15	16.70	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
31/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
31/08/2009	£ / R 2010/03/15	10.70	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
31/08/2009	£ / R 2010/03/15	19.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
31/08/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,555.0000	3,623.0000	1.913	0	0	0
31/08/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,690.0000	4,623.0000	(1.429)	0	0	0
31/08/2009	£ / R 2010/03/15	19.45	Put	Currency Future	6,399.0000	6,330.0000	(1.078)	0	0	0
31/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
31/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,653.0000	1,711.0000	3.509	0	0	0
31/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	126.0000	114.0000	(9.524)	0	0	0
31/08/2009	£ / R 2010/03/15	14.55	Call	Currency Future	316.0000	325.0000	2.848	0	0	0
31/08/2009	£ / R 2010/03/15	12.55	Put	Currency Future	412.0000	379.0000	(8.010)	0	0	0
31/08/2009	£ / R 2010/03/15	12.55	Call	Currency Future	940.0000	976.0000	3.830	0	0	0
31/08/2009	£ / R 2010/03/15	11.75	Put	Currency Future	159.0000	145.0000	(8.805)	0	0	0
31/08/2009	£ / R 2010/03/15	10.70	Call	Currency Future	2,433.0000	2,499.0000	2.713	0	0	0
31/08/2009	£ / R 2010/03/15	15.75	Call	Currency Future	177.0000	183.0000	3.390	0	0	0
31/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	3,408.0000	3,476.0000	1.995	0	0	0
31/08/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,642.0000	4,575.0000	(1.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	507.0000	471.0000	(7.101)	0	0	0
31/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	288.0000	296.0000	2.778	0	0	0
31/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	835.0000	868.0000	3.952	0	0	0
31/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	206.0000	212.0000	2.913	0	0	0
31/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
31/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
31/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
31/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,310.0000	3,378.0000	2.054	0	0	0
31/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,506.0000	3,574.0000	1.940	0	0	0
31/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
31/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	309.0000	318.0000	2.913	0	0	0
31/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
31/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
31/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,594.0000	4,527.0000	(1.458)	0	0	0
31/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,642.0000	3,576.0000	(1.812)	0	0	0
31/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,530.0000	2,597.0000	2.648	0	0	0
31/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	120.0000	123.0000	2.500	0	0	0
31/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	191.0000	197.0000	3.141	0	0	0
31/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,611.0000	1,668.0000	3.538	0	0	0
31/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	133.0000	121.0000	(9.023)	0	0	0
31/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	912.0000	948.0000	3.947	0	0	0
31/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	434.0000	401.0000	(7.604)	0	0	0
31/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,831.0000	1,771.0000	(3.277)	0	0	0
31/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,713.0000	2,650.0000	(2.322)	0	0	0
31/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	118.0000	107.0000	(9.322)	0	0	0
31/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	967.0000	1,005.0000	3.930	0	0	0
31/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	390.0000	358.0000	(8.205)	0	0	0
31/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,746.0000	1,686.0000	(3.436)	0	0	0
31/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	201.0000	207.0000	2.985	0	0	0
31/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	324.0000	333.0000	2.778	0	0	0
31/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
31/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,627.0000	2,694.0000	2.550	0	0	0
31/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
31/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,623.0000	2,560.0000	(2.402)	0	0	0
31/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,604.0000	3,672.0000	1.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
31/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,696.0000	1,754.0000	3.420	0	0	0
31/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
31/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,548.0000	3,481.0000	(1.888)	0	0	0
31/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,498.0000	4,432.0000	(1.467)	0	0	0
31/08/2009	£ / R	2010/06/14			Currency Future	13.2788	13.3496	0.533	0.0000	0.0000	0
31/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,979.0000	2,038.0000	2.981	0	0	0
31/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	765.0000	789.0000	3.137	0	0	0
31/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	342.0000	351.0000	2.632	0	0	0
31/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,137.0000	3,206.0000	2.200	0	0	0
31/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
31/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,620.0000	1,565.0000	(3.395)	0	0	0
31/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,239.0000	2,306.0000	2.992	0	0	0
31/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,441.0000	4,375.0000	(1.486)	0	0	0
31/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	151.0000	139.0000	(7.947)	0	0	0
31/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
31/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	302.0000	282.0000	(6.623)	0	0	0
31/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,193.0000	2,260.0000	3.055	0	0	0
31/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	934.0000	965.0000	3.319	0	0	0
31/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	549.0000	564.0000	2.732	0	0	0
31/08/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,792.0000	8,722.0000	(0.796)	0	0	0
31/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	110.0000	106.0000	(3.636)	0	0	0
31/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	170.0000	175.0000	2.941	0	0	0
31/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
31/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,589.0000	1,642.0000	3.335	0	0	0
31/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,663.0000	2,602.0000	(2.291)	0	0	0
31/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
31/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	179.0000	166.0000	(7.263)	0	0	0
31/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
31/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	355.0000	366.0000	3.099	0	0	0
31/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,258.0000	1,298.0000	3.180	0	0	0
31/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,425.0000	2,492.0000	2.763	0	0	0
31/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,481.0000	1,532.0000	3.444	0	0	0
31/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,858.0000	1,915.0000	3.068	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	£ / R 2010/06/14	14.50	Call	Currency Future	518.0000	532.0000	2.703	0	0	0
31/08/2009	£ / R 2010/06/14	10.45	Call	Currency Future	2,897.0000	2,965.0000	2.347	0	0	0
31/08/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,737.0000	6,669.0000	(1.009)	0	0	0
31/08/2009	£ / R 2010/06/14	13.10	Put	Currency Future	755.0000	715.0000	(5.298)	0	0	0
31/08/2009	£ / R 2010/06/14	19.75	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
31/08/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,673.0000	3,742.0000	1.879	0	0	0
31/08/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,739.0000	1,682.0000	(3.278)	0	0	0
31/08/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,869.0000	3,938.0000	1.783	0	0	0
31/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,001.0000	1,033.0000	3.197	0	0	0
31/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	659.0000	679.0000	3.035	0	0	0
31/08/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,104.0000	3,041.0000	(2.030)	0	0	0
31/08/2009	£ / R 2010/06/14	21.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
31/08/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,135.0000	5,205.0000	1.363	0	0	0
31/08/2009	£ / R 2010/06/14	12.50	Put	Currency Future	451.0000	419.0000	(7.095)	0	0	0
31/08/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,970.0000	2,908.0000	(2.088)	0	0	0
31/08/2009	£ / R 2010/06/14	8.60	Call	Currency Future	4,692.0000	4,761.0000	1.471	0	0	0
31/08/2009	£ / R 2010/06/14	19.75	Put	Currency Future	6,544.0000	6,477.0000	(1.024)	0	0	0
31/08/2009	£ / R 2010/06/14	20.05	Put	Currency Future	6,833.0000	6,765.0000	(0.995)	0	0	0
31/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,148.0000	1,185.0000	3.223	0	0	0
31/08/2009	£ / R 2010/06/14	11.35	Put	Currency Future	134.0000	123.0000	(8.209)	0	0	0
31/08/2009	£ / R 2010/06/14	16.60	Call	Currency Future	236.0000	242.0000	2.542	0	0	0
31/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	114.0000	110.0000	(3.509)	0	0	0
31/08/2009	£ / R 2010/06/14	20.60	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
31/08/2009	£ / R 2010/06/14	9.80	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
31/08/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,496.0000	8,426.0000	(0.824)	0	0	0
31/08/2009	£ / R 2010/06/14	15.65	Call	Currency Future	335.0000	345.0000	2.985	0	0	0
31/08/2009	£ / R 2010/06/14	10.35	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
31/08/2009	£ / R 2010/06/14	13.55	Put	Currency Future	1,036.0000	989.0000	(4.537)	0	0	0
31/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,281.0000	1,229.0000	(4.059)	0	0	0
31/08/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,488.0000	4,422.0000	(1.471)	0	0	0
31/08/2009	£ / R 2010/06/14	9.80	Call	Currency Future	3,526.0000	3,595.0000	1.957	0	0	0
31/08/2009	£ / R 2010/06/14	14.30	Call	Currency Future	560.0000	576.0000	2.857	0	0	0
31/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	646.0000	665.0000	2.941	0	0	0
31/08/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,285.0000	2,352.0000	2.932	0	0	0
31/08/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,411.0000	1,461.0000	3.544	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,245.0000	1,194.0000	(4.096)	0	0	0
31/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	283.0000	290.0000	2.473	0	0	0
31/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,581.0000	1,526.0000	(3.479)	0	0	0
31/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	519.0000	486.0000	(6.358)	0	0	0
31/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,062.0000	2,122.0000	2.910	0	0	0
31/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
31/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,558.0000	3,493.0000	(1.827)	0	0	0
31/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	814.0000	772.0000	(5.160)	0	0	0
31/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	673.0000	694.0000	3.120	0	0	0
31/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,921.0000	5,852.0000	(1.165)	0	0	0
31/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,882.0000	2,820.0000	(2.151)	0	0	0
31/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,967.0000	4,036.0000	1.739	0	0	0
31/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	429.0000	398.0000	(7.226)	0	0	0
31/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	299.0000	307.0000	2.676	0	0	0
31/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,317.0000	1,265.0000	(3.948)	0	0	0
31/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	107.0000	103.0000	(3.738)	0	0	0
31/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	892.0000	922.0000	3.363	0	0	0
31/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,367.0000	7,298.0000	(0.937)	0	0	0
31/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
31/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,594.0000	8,525.0000	(0.803)	0	0	0
31/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,993.0000	3,060.0000	2.239	0	0	0
31/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,693.0000	8,623.0000	(0.805)	0	0	0
31/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	970.0000	924.0000	(4.742)	0	0	0
31/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,439.0000	5,371.0000	(1.250)	0	0	0
31/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
31/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,566.0000	2,633.0000	2.611	0	0	0
31/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
31/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,257.0000	6,190.0000	(1.071)	0	0	0
31/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	169.0000	156.0000	(7.692)	0	0	0
31/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,702.0000	1,757.0000	3.231	0	0	0
31/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	311.0000	319.0000	2.572	0	0	0
31/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
31/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	245.0000	251.0000	2.449	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,202.0000	1,240.0000	3.161	0	0	0
31/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,072.0000	1,107.0000	3.265	0	0	0
31/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,640.0000	6,573.0000	(1.009)	0	0	0
31/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,229.0000	1,269.0000	3.255	0	0	0
31/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	672.0000	634.0000	(5.655)	0	0	0
31/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,724.0000	4,657.0000	(1.418)	0	0	0
31/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,939.0000	1,997.0000	2.991	0	0	0
31/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	299.0000	307.0000	2.676	0	0	0
31/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,898.0000	1,956.0000	3.056	0	0	0
31/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,941.0000	8,871.0000	(0.783)	0	0	0
31/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,208.0000	4,142.0000	(1.568)	0	0	0
31/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	153.0000	157.0000	2.614	0	0	0
31/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,629.0000	4,563.0000	(1.426)	0	0	0
31/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	260.0000	243.0000	(6.538)	0	0	0
31/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	421.0000	432.0000	2.613	0	0	0
31/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,835.0000	3,769.0000	(1.721)	0	0	0
31/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,394.0000	4,328.0000	(1.502)	0	0	0
31/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	130.0000	134.0000	3.077	0	0	0
31/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
31/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	158.0000	162.0000	2.532	0	0	0
31/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,970.0000	2,908.0000	(2.088)	0	0	0
31/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
31/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
31/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
31/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,151.0000	5,084.0000	(1.301)	0	0	0
31/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	429.0000	440.0000	2.564	0	0	0
31/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,040.0000	8,970.0000	(0.774)	0	0	0
31/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,850.0000	2,917.0000	2.351	0	0	0
31/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,818.0000	4,751.0000	(1.391)	0	0	0
31/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
31/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
31/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,383.0000	5,453.0000	1.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,139.0000	1,090.0000	(4.302)	0	0	0
31/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
31/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	206.0000	211.0000	2.427	0	0	0
31/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,820.0000	3,889.0000	1.806	0	0	0
31/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
31/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,978.0000	6,910.0000	(0.974)	0	0	0
31/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,689.0000	6,621.0000	(1.017)	0	0	0
31/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	717.0000	739.0000	3.068	0	0	0
31/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,284.0000	3,220.0000	(1.949)	0	0	0
31/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	211.0000	196.0000	(7.109)	0	0	0
31/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	147.0000	151.0000	2.721	0	0	0
31/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	332.0000	311.0000	(6.325)	0	0	0
31/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
31/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	223.0000	207.0000	(7.175)	0	0	0
31/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	263.0000	270.0000	2.662	0	0	0
31/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,740.0000	1,796.0000	3.218	0	0	0
31/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	160.0000	147.0000	(8.125)	0	0	0
31/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,200.0000	8,130.0000	(0.854)	0	0	0
31/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,771.0000	3,840.0000	1.830	0	0	0
31/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,104.0000	1,056.0000	(4.348)	0	0	0
31/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	213.0000	218.0000	2.347	0	0	0
31/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	317.0000	325.0000	2.524	0	0	0
31/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	593.0000	557.0000	(6.071)	0	0	0
31/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
31/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	646.0000	665.0000	2.941	0	0	0
31/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,696.0000	3,630.0000	(1.786)	0	0	0
31/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,802.0000	2,869.0000	2.391	0	0	0
31/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	688.0000	708.0000	2.907	0	0	0
31/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,491.0000	2,431.0000	(2.409)	0	0	0
31/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
31/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,838.0000	2,776.0000	(2.185)	0	0	0
31/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	385.0000	395.0000	2.597	0	0	0
31/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,613.0000	2,680.0000	2.564	0	0	0
31/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,317.0000	1,265.0000	(3.948)	0	0	0
31/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,794.0000	2,732.0000	(2.219)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,192.0000	2,132.0000	(2.737)	0	0	0
31/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	799.0000	824.0000	3.129	0	0	0
31/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,247.0000	5,179.0000	(1.296)	0	0	0
31/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,406.0000	2,345.0000	(2.535)	0	0	0
31/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	84.0000	80.0000	(4.762)	0	0	0
31/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
31/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	473.0000	441.0000	(6.765)	0	0	0
31/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,209.0000	1,159.0000	(4.136)	0	0	0
31/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	408.0000	378.0000	(7.353)	0	0	0
31/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	173.0000	178.0000	2.890	0	0	12,265
31/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,575.0000	3,644.0000	1.930	0	0	0
31/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	224.0000	230.0000	2.679	0	0	0
31/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
31/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,391.0000	1,338.0000	(3.810)	0	0	0
31/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,097.0000	1,132.0000	3.191	0	0	0
31/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	470.0000	483.0000	2.766	0	0	0
31/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	288.0000	296.0000	2.778	0	0	0
31/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	702.0000	724.0000	3.134	0	0	0
31/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	370.0000	380.0000	2.703	0	0	0
31/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,070.0000	1,022.0000	(4.486)	0	0	0
31/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	568.0000	533.0000	(6.162)	0	0	0
31/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	323.0000	332.0000	2.786	0	0	0
31/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,059.0000	2,996.0000	(2.059)	0	0	0
31/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	607.0000	625.0000	2.965	0	0	0
31/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,918.0000	3,987.0000	1.761	0	0	0
31/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,545.0000	8,475.0000	(0.819)	0	0	0
31/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	392.0000	402.0000	2.551	0	0	0
31/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,942.0000	1,883.0000	(3.038)	0	0	0
31/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	203.0000	208.0000	2.463	0	0	0
31/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
31/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	749.0000	772.0000	3.071	0	0	0
31/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,234.0000	3,303.0000	2.134	0	0	0
31/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,466.0000	1,412.0000	(3.683)	0	0	0
31/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,364.0000	2,302.0000	(2.623)	0	0	0
31/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,466.0000	3,401.0000	(1.875)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,974.0000	3,908.0000	(1.661)	0	0	0
31/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,174.0000	1,124.0000	(4.259)	0	0	0
31/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,472.0000	2,539.0000	2.710	0	0	0
31/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,592.0000	6,525.0000	(1.016)	0	0	0
31/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	595.0000	612.0000	2.857	0	0	0
31/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,866.0000	4,799.0000	(1.377)	0	0	0
31/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,577.0000	2,516.0000	(2.367)	0	0	0
31/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,287.0000	1,328.0000	3.186	0	0	0
31/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
31/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,945.0000	3,012.0000	2.275	0	0	0
31/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,913.0000	4,846.0000	(1.364)	0	0	0
31/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	978.0000	1,010.0000	3.272	0	0	0
31/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
31/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,928.0000	3,862.0000	(1.680)	0	0	0
31/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
31/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	142.0000	130.0000	(8.451)	0	0	0
31/08/2009	£ / R	2010/06/14	9.25	Call	Currency Future	0.0000	4,131.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	142.0000	146.0000	2.817	0	0	0
31/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,331.0000	3,400.0000	2.071	0	0	0
31/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,298.0000	8,229.0000	(0.832)	0	0	0
31/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	140.0000	143.0000	2.143	0	0	0
31/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	294.0000	302.0000	2.721	0	0	0
31/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,041.0000	3,109.0000	2.236	0	0	0
31/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,487.0000	5,419.0000	(1.239)	0	0	0
31/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	538.0000	553.0000	2.788	0	0	0
31/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,151.0000	8,081.0000	(0.859)	0	0	0
31/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	633.0000	651.0000	2.844	0	0	0
31/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
31/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
31/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,015.0000	2,952.0000	(2.090)	0	0	0
31/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
31/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	659.0000	679.0000	3.035	0	0	0
31/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
31/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,659.0000	1,604.0000	(3.315)	0	0	0
31/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	853.0000	881.0000	3.283	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/06/14	21.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
31/08/2009	£ / R 2010/06/14	18.50	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
31/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,677.0000	4,610.0000	(1.433)	0	0	0
31/08/2009	£ / R 2010/06/14	18.25	Put	Currency Future	5,104.0000	5,036.0000	(1.332)	0	0	0
31/08/2009	£ / R 2010/06/14	10.30	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
31/08/2009	£ / R 2010/06/14	17.15	Put	Currency Future	4,068.0000	4,001.0000	(1.647)	0	0	0
31/08/2009	£ / R 2010/06/14	16.40	Call	Currency Future	254.0000	260.0000	2.362	0	0	0
31/08/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,354.0000	1,302.0000	(3.840)	0	0	0
31/08/2009	£ / R 2010/06/14	18.50	Put	Currency Future	5,343.0000	5,275.0000	(1.273)	0	0	0
31/08/2009	£ / R 2010/06/14	21.55	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
31/08/2009	£ / R 2010/06/14	13.50	Call	Currency Future	782.0000	806.0000	3.069	0	0	0
31/08/2009	£ / R 2010/06/14	17.25	Put	Currency Future	4,161.0000	4,095.0000	(1.586)	0	0	0
31/08/2009	£ / R 2010/06/14	11.30	Put	Currency Future	126.0000	118.0000	(6.349)	0	0	0
31/08/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,375.0000	3,311.0000	(1.896)	0	0	0
31/08/2009	£ / R 2010/06/14	19.40	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
31/08/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,378.0000	2,445.0000	2.817	0	0	0
31/08/2009	£ / R 2010/06/14	14.05	Call	Currency Future	620.0000	638.0000	2.903	0	0	0
31/08/2009	£ / R 2010/06/14	16.25	Call	Currency Future	268.0000	275.0000	2.612	0	0	0
31/08/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,075.0000	7,007.0000	(0.961)	0	0	0
31/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,281.0000	1,229.0000	(4.059)	0	0	0
31/08/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,930.0000	6,862.0000	(0.981)	0	0	0
31/08/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,021.0000	2,080.0000	2.919	0	0	0
31/08/2009	£ / R 2010/06/14	9.25	Put	Currency Future	0.0000	32.0000	100.000	0	0	0
31/08/2009	£ / R 2010/06/14	13.30	Put	Currency Future	874.0000	831.0000	(4.920)	0	0	0
31/08/2009	£ / R 2010/06/14	21.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/08/2009	£ / R 2010/06/14	12.00	Put	Currency Future	274.0000	255.0000	(6.934)	0	0	0
31/08/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,352.0000	6,285.0000	(1.055)	0	0	0
31/08/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,150.0000	2,090.0000	(2.791)	0	0	0
31/08/2009	£ / R 2010/06/14	11.30	Call	Currency Future	2,104.0000	2,168.0000	3.042	0	0	0
31/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	717.0000	739.0000	3.068	0	0	0
31/08/2009	£ / R 2010/06/14	17.15	Call	Currency Future	196.0000	201.0000	2.551	0	0	0
31/08/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,301.0000	4,235.0000	(1.535)	0	0	0
31/08/2009	£ / R 2010/06/14	19.25	Call	Currency Future	0.0000	97.0000	100.000	0	0	0
31/08/2009	£ / R 2010/06/14	13.40	Put	Currency Future	938.0000	893.0000	(4.797)	0	0	0
31/08/2009	£ / R 2010/06/14	11.00	Put	Currency Future	100.0000	96.0000	(4.000)	0	0	0
31/08/2009	£ / R 2010/06/14	17.25	Call	Currency Future	190.0000	194.0000	2.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,139.0000	1,090.0000	(4.302)	0	0	0
31/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,707.0000	2,645.0000	(2.290)	0	0	0
31/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
31/08/2009	£ / R	2010/06/14	19.25	Put	Currency Future	0.0000	5,998.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	817.0000	842.0000	3.060	0	0	12,265
31/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	699.0000	660.0000	(5.579)	0	0	0
31/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
31/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
31/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
31/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,543.0000	1,488.0000	(3.564)	0	0	0
31/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,552.0000	1,605.0000	3.415	0	0	0
31/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,239.0000	3,175.0000	(1.976)	0	0	0
31/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
31/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,660.0000	2,727.0000	2.519	0	0	0
31/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,316.0000	1,358.0000	3.191	0	0	0
31/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,321.0000	2,259.0000	(2.671)	0	0	0
31/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,124.0000	7,056.0000	(0.955)	0	0	0
31/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,122.0000	1,159.0000	3.298	0	0	0
31/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,209.0000	6,142.0000	(1.079)	0	0	0
31/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	387.0000	358.0000	(7.494)	0	0	0
31/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	543.0000	509.0000	(6.262)	0	0	0
31/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	367.0000	342.0000	(6.812)	0	0	0
31/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,660.0000	2,727.0000	2.519	0	0	0
31/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
31/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,428.0000	1,375.0000	(3.711)	0	0	0
31/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	619.0000	582.0000	(5.977)	0	0	0
31/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	583.0000	600.0000	2.916	0	0	0
31/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
31/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,779.0000	1,835.0000	3.148	0	0	0
31/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,186.0000	3,254.0000	2.134	0	0	0
31/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,504.0000	1,450.0000	(3.590)	0	0	0
31/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,089.0000	9,019.0000	(0.770)	0	0	0
31/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,771.0000	4,704.0000	(1.404)	0	0	0
31/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,779.0000	1,835.0000	3.148	0	0	0
31/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,254.0000	4,189.0000	(1.528)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
31/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,003.0000	956.0000	(4.686)	0	0	0
31/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	273.0000	280.0000	2.564	0	0	0
31/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	180.0000	185.0000	2.778	0	0	0
31/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
31/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,056.0000	4,989.0000	(1.325)	0	0	0
31/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
31/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,114.0000	4,048.0000	(1.604)	0	0	0
31/08/2009	£ / R	2010/06/14	19.35	Call	Currency Future	0.0000	94.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	193.0000	198.0000	2.591	0	0	0
31/08/2009	£ / R	2010/06/14	21.25	Put	Currency Future	0.0000	7,934.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,194.0000	3,130.0000	(2.004)	0	0	0
31/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,961.0000	4,894.0000	(1.351)	0	0	0
31/08/2009	£ / R	2010/06/14	21.25	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,321.0000	2,259.0000	(2.671)	0	0	0
31/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
31/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,785.0000	6,717.0000	(1.002)	0	0	0
31/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,624.0000	3,693.0000	1.904	0	0	0
31/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,882.0000	6,814.0000	(0.988)	0	0	0
31/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	571.0000	588.0000	2.977	0	0	0
31/08/2009	£ / R	2010/06/14	19.35	Put	Currency Future	0.0000	6,095.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	399.0000	409.0000	2.506	0	0	0
31/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/08/2009	£ / R	2010/06/14	21.35	Put	Currency Future	0.0000	8,032.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,664.0000	1,718.0000	3.245	0	0	0
31/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,842.0000	8,772.0000	(0.792)	0	0	0
31/08/2009	£ / R	2010/06/14	21.35	Call	Currency Future	0.0000	32.0000	100.000	0	0	0
31/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	235.0000	218.0000	(7.234)	0	0	0
31/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	733.0000	755.0000	3.001	0	0	0
31/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
31/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,519.0000	2,586.0000	2.660	0	0	0
31/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,990.0000	8,920.0000	(0.779)	0	0	0
31/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	128.0000	131.0000	2.344	0	0	0
31/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,478.0000	3,547.0000	1.984	0	0	0
31/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	56.0000	58.0000	3.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
31/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,089.0000	3,157.0000	2.201	0	0	0
31/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,048.0000	1,082.0000	3.244	0	0	0
31/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,122.0000	1,159.0000	3.298	0	0	0
31/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
31/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	183.0000	188.0000	2.732	0	0	0
31/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	543.0000	509.0000	(6.262)	0	0	0
31/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,027.0000	6,959.0000	(0.968)	0	0	0
31/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,346.0000	1,392.0000	3.418	0	0	0
31/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	399.0000	409.0000	2.506	0	0	0
31/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,147.0000	2,214.0000	3.121	0	0	0
31/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	377.0000	388.0000	2.918	0	0	0
31/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
31/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,448.0000	6,381.0000	(1.039)	0	0	0
31/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	348.0000	326.0000	(6.322)	0	0	0
31/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,644.0000	8,574.0000	(0.810)	0	0	0
31/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,448.0000	2,388.0000	(2.451)	0	0	0
31/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	118.0000	114.0000	(3.390)	0	0	0
31/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	305.0000	313.0000	2.623	0	0	0
31/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	258.0000	265.0000	2.713	0	0	0
31/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,377.0000	1,426.0000	3.558	0	0	0
31/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,926.0000	2,864.0000	(2.119)	0	0	0
31/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,329.0000	3,265.0000	(1.922)	0	0	0
31/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,582.0000	4,516.0000	(1.440)	0	0	0
31/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
31/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,199.0000	5,132.0000	(1.289)	0	0	0
31/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
31/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,446.0000	8,377.0000	(0.817)	0	0	0
31/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,496.0000	6,429.0000	(1.031)	0	0	0
31/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,818.0000	1,875.0000	3.135	0	0	0
31/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,819.0000	1,762.0000	(3.134)	0	0	0
31/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
31/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	835.0000	861.0000	3.114	0	0	0
31/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
31/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	906.0000	861.0000	(4.967)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,446.0000	1,496.0000	3.458	0	0	0
31/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	872.0000	901.0000	3.326	0	0	0
31/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	913.0000	943.0000	3.286	0	0	0
31/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	498.0000	511.0000	2.610	0	0	0
31/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,743.0000	8,673.0000	(0.801)	0	0	0
31/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	843.0000	801.0000	(4.982)	0	0	0
31/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	278.0000	285.0000	2.518	0	0	0
31/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,149.0000	3,085.0000	(2.032)	0	0	0
31/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
31/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
31/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	317.0000	297.0000	(6.309)	0	0	0
31/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,891.0000	8,821.0000	(0.787)	0	0	0
31/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	329.0000	338.0000	2.736	0	0	0
31/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,397.0000	8,327.0000	(0.834)	0	0	0
31/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,750.0000	2,688.0000	(2.255)	0	0	0
31/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	232.0000	238.0000	2.586	0	0	0
31/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,707.0000	2,774.0000	2.475	0	0	0
31/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,604.0000	3,539.0000	(1.804)	0	0	0
31/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	189.0000	175.0000	(7.407)	0	0	0
31/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,008.0000	4,941.0000	(1.338)	0	0	0
31/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	784.0000	743.0000	(5.230)	0	0	0
31/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	164.0000	168.0000	2.439	0	0	0
31/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,535.0000	4,469.0000	(1.455)	0	0	0
31/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
31/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
31/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
31/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,722.0000	3,791.0000	1.854	0	0	0
31/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,755.0000	2,822.0000	2.432	0	0	0
31/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	727.0000	688.0000	(5.365)	0	0	0
31/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	956.0000	987.0000	3.243	0	0	0
31/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	288.0000	269.0000	(6.597)	0	0	0
31/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	349.0000	358.0000	2.579	0	0	0
31/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,620.0000	2,559.0000	(2.328)	0	0	0
31/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R 2010/06/14	16.55	Call	Currency Future	241.0000	247.0000	2.490	0	0	0
31/08/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,391.0000	5,323.0000	(1.261)	0	0	0
31/08/2009	£ / R 2010/06/14	19.60	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
31/08/2009	£ / R 2010/06/14	18.55	Call	Currency Future	120.0000	122.0000	1.667	0	0	0
31/08/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,512.0000	3,447.0000	(1.851)	0	0	0
31/08/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,516.0000	1,568.0000	3.430	0	0	0
31/08/2009	£ / R 2010/06/14	21.60	Put	Currency Future	8,348.0000	8,278.0000	(0.839)	0	0	0
31/08/2009	£ / R 2010/06/14	21.60	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/08/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,400.0000	6,333.0000	(1.047)	0	0	0
31/08/2009	£ / R 2010/06/14	12.60	Put	Currency Future	496.0000	463.0000	(6.653)	0	0	0
31/08/2009	£ / R 2010/06/14	12.60	Call	Currency Future	1,175.0000	1,213.0000	3.234	0	0	0
31/08/2009	£ / R 2010/06/14	18.45	Call	Currency Future	124.0000	127.0000	2.419	0	0	0
31/08/2009	£ / R 2010/06/14	17.45	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
31/08/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,420.0000	3,356.0000	(1.871)	0	0	0
31/08/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,348.0000	4,282.0000	(1.518)	0	0	0
31/08/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,295.0000	5,227.0000	(1.284)	0	0	0
31/08/2009	£ / R 2010/06/14	16.45	Call	Currency Future	249.0000	256.0000	2.811	0	0	0
31/08/2009	£ / R 2010/06/14	11.95	Put	Currency Future	260.0000	243.0000	(6.538)	0	0	0
31/08/2009	£ / R 2010/06/14	15.45	Call	Currency Future	362.0000	373.0000	3.039	0	0	0
31/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
31/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,589.0000	1,642.0000	3.335	0	0	0
31/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,001.0000	1,033.0000	3.197	0	0	0
31/08/2009	£ / R 2010/06/14	12.95	Put	Currency Future	672.0000	634.0000	(5.655)	0	0	0
31/08/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,534.0000	2,473.0000	(2.407)	0	0	0
31/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,425.0000	2,492.0000	2.763	0	0	0
31/08/2009	£ / R 2010/06/14	10.05	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
31/08/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,283.0000	3,352.0000	2.102	0	0	0
31/08/2009	£ / R 2010/06/14	9.95	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
31/08/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,380.0000	3,449.0000	2.041	0	0	0
31/08/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,429.0000	3,498.0000	2.012	0	0	0
31/08/2009	£ / R 2010/06/14	9.90	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
31/08/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,626.0000	1,680.0000	3.321	0	0	0
31/08/2009	£ / R 2010/06/14	11.90	Put	Currency Future	247.0000	230.0000	(6.883)	0	0	0
31/08/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,024.0000	1,057.0000	3.223	0	0	0
31/08/2009	£ / R 2010/06/14	12.90	Put	Currency Future	645.0000	608.0000	(5.736)	0	0	0
31/08/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,332.0000	2,399.0000	2.873	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	103.0000	99.0000	(3.883)	0	0	0
31/08/2009	€ / R	2009/09/14			Currency Future	11.1555	11.2048	0.442	11.1800	11.1300	21,135
31/08/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	13.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	10.05	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
31/08/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,657.0000	1,705.0000	2.897	0	0	0
31/08/2009	€ / R	2009/09/14	7.40	Call	Currency Future	3,756.0000	3,805.0000	1.305	0	0	0
31/08/2009	€ / R	2009/09/14	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	12.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	€ / R	2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	9.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R	2009/09/14	11.70	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
31/08/2009	€ / R	2009/09/14	8.40	Call	Currency Future	2,756.0000	2,805.0000	1.778	0	0	0
31/08/2009	€ / R	2009/09/14	14.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,796.0000	2,746.0000	(1.788)	0	0	0
31/08/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,303.0000	1,252.0000	(3.914)	0	0	0
31/08/2009	€ / R	2009/09/14	17.05	Put	Currency Future	5,895.0000	5,845.0000	(0.848)	0	0	0
31/08/2009	€ / R	2009/09/14	10.50	Call	Currency Future	681.0000	723.0000	6.167	0	0	0
31/08/2009	€ / R	2009/09/14	12.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	100
31/08/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,596.0000	2,546.0000	(1.926)	0	0	0
31/08/2009	€ / R	2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	534.0000	484.0000	(9.363)	0	0	0
31/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
31/08/2009	€ / R	2009/09/14	11.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,347.0000	2,297.0000	(2.130)	0	0	0
31/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,496.0000	2,446.0000	(2.003)	0	0	0
31/08/2009	€ / R	2009/09/14	12.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	€ / R	2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	10.05	Call	Currency Future	1,114.0000	1,159.0000	4.039	0	0	0
31/08/2009	€ / R	2009/09/14	8.25	Call	Currency Future	2,906.0000	2,955.0000	1.686	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,656.0000	3,705.0000	1.340	0	0	0
31/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	767.0000	716.0000	(6.649)	0	0	0
31/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,451.0000	1,401.0000	(3.446)	0	0	0
31/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,699.0000	1,649.0000	(2.943)	0	0	0
31/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	815.0000	764.0000	(6.258)	0	0	0
31/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,395.0000	4,345.0000	(1.138)	0	0	0
31/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,895.0000	3,845.0000	(1.284)	0	0	0
31/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
31/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,746.0000	2,696.0000	(1.821)	0	0	0
31/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,799.0000	1,749.0000	(2.779)	0	0	0
31/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,247.0000	2,197.0000	(2.225)	0	0	0
31/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,906.0000	3,955.0000	1.254	0	0	0
31/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,998.0000	1,948.0000	(2.503)	0	0	0
31/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,749.0000	1,699.0000	(2.859)	0	0	0
31/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	863.0000	812.0000	(5.910)	0	0	0
31/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	634.0000	676.0000	6.625	0	0	0
31/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,656.0000	2,705.0000	1.845	0	0	0
31/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,352.0000	1,302.0000	(3.698)	0	0	0
31/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,948.0000	1,898.0000	(2.567)	0	0	0
31/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,607.0000	1,655.0000	2.987	0	0	0
31/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,345.0000	4,295.0000	(1.151)	0	0	0
31/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	580.0000	529.0000	(8.793)	0	0	0
31/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,095.0000	3,046.0000	(1.583)	0	0	0
31/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,147.0000	2,097.0000	(2.329)	0	0	0
31/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,606.0000	3,655.0000	1.359	0	0	0
31/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,106.0000	2,155.0000	2.327	0	0	0
31/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,501.0000	1,450.0000	(3.398)	0	0	0
31/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,395.0000	6,345.0000	(0.782)	0	0	0
31/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,095.0000	8,045.0000	(0.618)	0	0	0
31/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,345.0000	6,295.0000	(0.788)	0	0	0
31/08/2009	€ / R 2009/09/14	10.95	Put	Currency Future	82.0000	64.0000	(21.951)	0	0	0
31/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,008.0000	957.0000	(5.060)	0	0	0
31/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,899.0000	1,848.0000	(2.686)	0	0	0
31/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	911.0000	860.0000	(5.598)	0	0	0
31/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,906.0000	1,955.0000	2.571	0	0	0
31/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.95	Call	Currency Future	288.0000	319.0000	10.764	0	0	0
31/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,204.0000	1,154.0000	(4.153)	0	0	0
31/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,106.0000	3,155.0000	1.578	0	0	0
31/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	919.0000	965.0000	5.005	0	0	0
31/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,345.0000	8,295.0000	(0.599)	0	0	0
31/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	360.0000	312.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,699.0000	1,649.0000	(2.943)	0	0	0
31/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,696.0000	2,646.0000	(1.855)	0	0	0
31/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,147.0000	2,097.0000	(2.329)	0	0	0
31/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,606.0000	2,655.0000	1.880	0	0	0
31/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,105.0000	4,155.0000	1.218	0	0	0
31/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,095.0000	6,045.0000	(0.820)	0	0	0
31/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	489.0000	439.0000	(10.225)	0	0	0
31/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
31/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	149.0000	170.0000	14.094	0	0	0
31/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	775.0000	819.0000	5.677	0	0	0
31/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,650.0000	1,600.0000	(3.030)	0	0	0
31/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	143.0000	116.0000	(18.881)	0	0	0
31/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,254.0000	1,203.0000	(4.067)	0	0	0
31/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,095.0000	4,045.0000	(1.221)	0	0	0
31/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,556.0000	2,605.0000	1.917	0	0	0
31/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	280.0000	234.0000	(16.429)	0	0	0
31/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,451.0000	1,401.0000	(3.446)	0	0	0
31/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,445.0000	8,395.0000	(0.592)	0	0	0
31/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,956.0000	4,005.0000	1.239	0	0	0
31/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
31/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	960.0000	909.0000	(5.313)	0	0	0
31/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	280.0000	234.0000	(16.429)	0	0	0
31/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	10.0000	8.0000	(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
31/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	207.0000	165.0000	(20.290)	0	0	0
31/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,162.0000	1,208.0000	3.959	0	0	0
31/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,956.0000	3,005.0000	1.658	0	0	0
31/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	720.0000	669.0000	(7.083)	0	0	0
31/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,204.0000	1,154.0000	(4.153)	0	0	0
31/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,456.0000	2,505.0000	1.995	0	0	0
31/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,106.0000	1,055.0000	(4.611)	0	0	0
31/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,845.0000	5,795.0000	(0.855)	0	0	0
31/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,445.0000	6,395.0000	(0.776)	0	0	0
31/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,245.0000	8,195.0000	(0.606)	0	0	0
31/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
31/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,402.0000	1,351.0000	(3.638)	0	0	0
31/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,998.0000	1,948.0000	(2.503)	0	0	0
31/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
31/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,245.0000	6,195.0000	(0.801)	0	0	0
31/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,345.0000	3,295.0000	(1.495)	0	0	0
31/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	720.0000	669.0000	(7.083)	0	0	0
31/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
31/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,845.0000	7,795.0000	(0.637)	0	0	0
31/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,445.0000	4,395.0000	(1.125)	0	0	0
31/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,445.0000	3,395.0000	(1.451)	0	0	0
31/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
31/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,045.0000	2,996.0000	(1.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,155.0000	1,104.0000	(4.416)	0	0	0
31/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,245.0000	3,196.0000	(1.510)	0	0	0
31/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	626.0000	575.0000	(8.147)	0	0	0
31/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,695.0000	3,645.0000	(1.353)	0	0	0
31/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
31/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,456.0000	3,505.0000	1.418	0	0	0
31/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,395.0000	8,345.0000	(0.596)	0	0	0
31/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,545.0000	8,495.0000	(0.585)	0	0	0
31/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,845.0000	3,795.0000	(1.300)	0	0	0
31/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,558.0000	1,605.0000	3.017	0	0	0
31/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,956.0000	2,005.0000	2.505	0	0	0
31/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,945.0000	2,896.0000	(1.664)	0	0	0
31/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
31/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,145.0000	3,096.0000	(1.558)	0	0	0
31/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	542.0000	582.0000	7.380	0	0	0
31/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	968.0000	1,014.0000	4.752	0	0	0
31/08/2009	€ / R 2009/09/14	14.30	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
31/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	672.0000	621.0000	(7.589)	0	0	0
31/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,008.0000	957.0000	(5.060)	0	0	0
31/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,048.0000	1,998.0000	(2.441)	0	0	0
31/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,846.0000	2,796.0000	(1.757)	0	0	0
31/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,508.0000	1,555.0000	3.117	0	0	0
31/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,045.0000	7,995.0000	(0.622)	0	0	0
31/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,145.0000	3,096.0000	(1.558)	0	0	0
31/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,501.0000	1,450.0000	(3.398)	0	0	0
31/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,849.0000	1,799.0000	(2.704)	0	0	0
31/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,545.0000	4,495.0000	(1.100)	0	0	0
31/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,506.0000	2,555.0000	1.955	0	0	0
31/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,006.0000	3,055.0000	1.630	0	0	0
31/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,245.0000	3,196.0000	(1.510)	0	0	0
31/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,545.0000	6,495.0000	(0.764)	0	0	0
31/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,948.0000	1,898.0000	(2.567)	0	0	0
31/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,506.0000	3,555.0000	1.398	0	0	0
31/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,006.0000	4,055.0000	1.223	0	0	0
31/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,045.0000	5,995.0000	(0.827)	0	0	0
31/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	7.65	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
31/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,458.0000	1,505.0000	3.224	0	0	0
31/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,646.0000	2,596.0000	(1.890)	0	0	0
31/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,396.0000	2,347.0000	(2.045)	0	0	0
31/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,646.0000	2,596.0000	(1.890)	0	0	0
31/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,006.0000	2,055.0000	2.443	0	0	0
31/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,446.0000	2,396.0000	(2.044)	0	0	0
31/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	960.0000	909.0000	(5.313)	0	0	0
31/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,945.0000	2,896.0000	(1.664)	0	0	0
31/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,495.0000	6,445.0000	(0.770)	0	0	0
31/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
31/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,045.0000	3,995.0000	(1.236)	0	0	0
31/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,057.0000	1,006.0000	(4.825)	0	0	0
31/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	767.0000	716.0000	(6.649)	0	0	0
31/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,895.0000	7,845.0000	(0.633)	0	0	0
31/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,295.0000	5,245.0000	(0.944)	0	0	0
31/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
31/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,495.0000	4,445.0000	(1.112)	0	0	0
31/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,795.0000	6,745.0000	(0.736)	0	0	0
31/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	445.0000	396.0000	(11.011)	0	0	0
31/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,995.0000	7,945.0000	(0.625)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,056.0000	2,105.0000	2.383	0	0	0
31/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,795.0000	3,745.0000	(1.318)	0	0	0
31/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,995.0000	5,945.0000	(0.834)	0	0	0
31/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,556.0000	3,605.0000	1.378	0	0	0
31/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,055.0000	5,105.0000	0.989	0	0	0
31/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
31/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,495.0000	8,445.0000	(0.589)	0	0	0
31/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	489.0000	439.0000	(10.225)	0	0	0
31/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,017.0000	1,062.0000	4.425	0	0	0
31/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,706.0000	3,755.0000	1.322	0	0	0
31/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	497.0000	536.0000	7.847	0	0	0
31/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,945.0000	6,895.0000	(0.720)	0	0	0
31/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,206.0000	5,255.0000	0.941	0	0	0
31/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,156.0000	4,205.0000	1.179	0	0	0
31/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,145.0000	6,095.0000	(0.814)	0	0	0
31/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
31/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,995.0000	3,945.0000	(1.252)	0	0	0
31/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,206.0000	2,255.0000	2.221	0	0	0
31/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	360.0000	312.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,156.0000	2,205.0000	2.273	0	0	0
31/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	728.0000	771.0000	5.907	0	0	0
31/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	42.0000	32.0000	(23.810)	0	0	0
31/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,145.0000	8,095.0000	(0.614)	0	0	0
31/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
31/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,445.0000	5,395.0000	(0.918)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	410.0000	446.0000	8.780	0	0	0
31/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	588.0000	629.0000	6.973	0	0	0
31/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	55.0000	42.0000	(23.636)	0	0	0
31/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	534.0000	484.0000	(9.363)	0	0	0
31/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,945.0000	3,895.0000	(1.267)	0	0	0
31/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
31/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,757.0000	1,805.0000	2.732	0	0	0
31/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	402.0000	353.0000	(12.189)	0	0	0
31/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,156.0000	3,205.0000	1.553	0	0	0
31/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,256.0000	3,305.0000	1.505	0	0	0
31/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	243.0000	199.0000	(18.107)	0	0	0
31/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,895.0000	2,846.0000	(1.693)	0	0	0
31/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,756.0000	4,805.0000	1.030	0	0	0
31/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
31/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	130.0000	139.0000	6.923	0	0	0
31/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,396.0000	2,347.0000	(2.045)	0	0	0
31/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	174.0000	134.0000	(22.989)	0	0	0
31/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,245.0000	4,195.0000	(1.178)	0	0	0
31/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	58.0000	58.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,550.0000	1,500.0000	(3.226)	0	0	0
31/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	320.0000	272.0000	(15.000)	0	0	0
31/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,749.0000	1,699.0000	(2.859)	0	0	0
31/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,745.0000	5,695.0000	(0.870)	0	0	0
31/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
31/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,245.0000	7,195.0000	(0.690)	0	0	0
31/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,650.0000	1,600.0000	(3.030)	0	0	0
31/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,995.0000	2,946.0000	(1.636)	0	0	0
31/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	72.0000	55.0000	(23.611)	0	0	0
31/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	327.0000	360.0000	10.092	0	0	0
31/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	320.0000	272.0000	(15.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	250.0000	279.0000	11.600	0	0	0
31/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
31/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,247.0000	2,197.0000	(2.225)	0	0	0
31/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	94.0000	74.0000	(21.277)	0	0	0
31/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	125.0000	100.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	180.0000	205.0000	13.889	0	0	0
31/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,546.0000	2,496.0000	(1.964)	0	0	0
31/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	62.0000	48.0000	(22.581)	0	0	0
31/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	214.0000	241.0000	12.617	0	0	0
31/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	368.0000	403.0000	9.511	0	0	0
31/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	108.0000	86.0000	(20.370)	0	0	0
31/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	453.0000	491.0000	8.389	0	0	0
31/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	48.0000	36.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,297.0000	2,247.0000	(2.177)	0	0	0
31/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,446.0000	2,396.0000	(2.044)	0	0	0
31/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	143.0000	116.0000	(18.881)	0	0	0
31/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,197.0000	2,147.0000	(2.276)	0	0	0
31/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,696.0000	2,646.0000	(1.855)	0	0	0
31/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	149.0000	170.0000	14.094	0	0	0
31/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,197.0000	2,147.0000	(2.276)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,746.0000	2,696.0000	(1.821)	0	0	0
31/08/2009	€ / R	2009/09/14	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	13.25	Put	Currency Future	2,098.0000	2,048.0000	(2.383)	0	0	0
31/08/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,600.0000	1,550.0000	(3.125)	0	0	0
31/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	12.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,496.0000	2,446.0000	(2.003)	0	0	0
31/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,899.0000	1,848.0000	(2.686)	0	0	0
31/08/2009	€ / R	2009/09/14	9.45	Call	Currency Future	1,707.0000	1,755.0000	2.812	0	0	0
31/08/2009	€ / R	2009/09/14	9.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R	2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	15.45	Put	Currency Future	4,295.0000	4,245.0000	(1.164)	0	0	0
31/08/2009	€ / R	2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	8.45	Call	Currency Future	2,706.0000	2,755.0000	1.811	0	0	0
31/08/2009	€ / R	2009/09/14	19.45	Put	Currency Future	8,295.0000	8,245.0000	(0.603)	0	0	0
31/08/2009	€ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	17.45	Put	Currency Future	6,295.0000	6,245.0000	(0.794)	0	0	0
31/08/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,856.0000	1,905.0000	2.640	0	0	0
31/08/2009	€ / R	2009/09/14	9.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	€ / R	2009/09/14	10.30	Call	Currency Future	871.0000	916.0000	5.166	0	0	0
31/08/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,856.0000	2,905.0000	1.716	0	0	0
31/08/2009	€ / R	2009/09/14	10.30	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
31/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,855.0000	3,905.0000	1.297	0	0	0
31/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,145.0000	4,095.0000	(1.206)	0	0	0
31/08/2009	€ / R	2009/12/14			Currency Future	11.3429	11.3936	0.447	11.3600	11.3500	13,551
31/08/2009	€ / R	2009/12/14	15.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	11.30	Put	Currency Future	398.0000	368.0000	(7.538)	0	0	0
31/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	95.0000	96.0000	1.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	24.0000	24.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
31/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	132.0000	135.0000	2.273	0	0	0
31/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,717.0000	4,667.0000	(1.060)	0	0	0
31/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,382.0000	3,332.0000	(1.478)	0	0	0
31/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	441.0000	462.0000	4.762	0	0	0
31/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,171.0000	4,120.0000	(1.223)	0	0	0
31/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,666.0000	1,617.0000	(2.941)	0	0	0
31/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,431.0000	3,381.0000	(1.457)	0	0	0
31/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	80.0000	80.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,039.0000	1,990.0000	(2.403)	0	0	0
31/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
31/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	794.0000	829.0000	4.408	0	0	0
31/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	237.0000	215.0000	(9.283)	0	0	0
31/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
31/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,963.0000	5,912.0000	(0.855)	0	0	0
31/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,534.0000	1,581.0000	3.064	0	0	0
31/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
31/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	630.0000	658.0000	4.444	0	0	0
31/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,368.0000	2,318.0000	(2.111)	0	0	0
31/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
31/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,219.0000	1,172.0000	(3.856)	0	0	0
31/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,959.0000	7,909.0000	(0.628)	0	0	0
31/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,852.0000	1,802.0000	(2.700)	0	0	0
31/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	323.0000	297.0000	(8.050)	0	0	0
31/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,507.0000	2,556.0000	1.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,109.0000	8,059.0000	(0.617)	0	0	0
31/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	19.0000	19.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,369.0000	4,319.0000	(1.144)	0	0	0
31/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
31/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	983.0000	1,022.0000	3.967	0	0	0
31/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,087.0000	2,037.0000	(2.396)	0	0	0
31/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	693.0000	723.0000	4.329	0	0	0
31/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,726.0000	3,676.0000	(1.342)	0	0	0
31/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,647.0000	3,697.0000	1.371	0	0	0
31/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,666.0000	1,617.0000	(2.941)	0	0	0
31/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	90.0000	78.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,087.0000	2,037.0000	(2.396)	0	0	0
31/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	200.0000	206.0000	3.000	0	0	0
31/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,419.0000	4,368.0000	(1.154)	0	0	0
31/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
31/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,312.0000	6,261.0000	(0.808)	0	0	0
31/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,654.0000	2,704.0000	1.884	0	0	0
31/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	966.0000	922.0000	(4.555)	0	0	0
31/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
31/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,333.0000	3,283.0000	(1.500)	0	0	0
31/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
31/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,007.0000	963.0000	(4.369)	0	0	0
31/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,017.0000	2,066.0000	2.429	0	0	0
31/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	200.0000	180.0000	(10.000)	0	0	0
31/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,767.0000	4,716.0000	(1.070)	0	0	0
31/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
31/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,321.0000	2,271.0000	(2.154)	0	0	0
31/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,001.0000	3,051.0000	1.666	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	300.0000	275.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,696.0000	3,747.0000	1.380	0	0	0
31/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,186.0000	3,136.0000	(1.569)	0	0	0
31/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	516.0000	540.0000	4.651	0	0	0
31/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
31/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,995.0000	4,046.0000	1.277	0	0	0
31/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,630.0000	1,678.0000	2.945	0	0	0
31/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,518.0000	4,468.0000	(1.107)	0	0	0
31/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,249.0000	3,299.0000	1.539	0	0	0
31/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	769.0000	728.0000	(5.332)	0	0	0
31/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,871.0000	1,920.0000	2.619	0	0	0
31/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	229.0000	236.0000	3.057	0	0	0
31/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
31/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
31/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,575.0000	1,526.0000	(3.111)	0	0	0
31/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,678.0000	1,726.0000	2.861	0	0	0
31/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	100.0000	88.0000	(12.000)	0	0	0
31/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	219.0000	226.0000	3.196	0	0	0
31/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,620.0000	1,572.0000	(2.963)	0	0	0
31/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	830.0000	865.0000	4.217	0	0	0
31/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,439.0000	1,391.0000	(3.336)	0	0	0
31/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,009.0000	7,959.0000	(0.624)	0	0	0
31/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,296.0000	1,343.0000	3.627	0	0	0
31/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,320.0000	4,269.0000	(1.181)	0	0	0
31/08/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,846.0000	3,896.0000	1.300	0	0	0
31/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
31/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
31/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,156.0000	1,202.0000	3.979	0	0	0
31/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,943.0000	2,893.0000	(1.699)	0	0	0
31/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	543.0000	568.0000	4.604	0	0	0
31/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
31/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
31/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,529.0000	1,481.0000	(3.139)	0	0	0
31/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
31/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,013.0000	5,962.0000	(0.848)	0	0	0
31/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,726.0000	1,774.0000	2.781	0	0	0
31/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
31/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
31/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,064.0000	1,109.0000	4.229	0	0	0
31/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,497.0000	3,548.0000	1.458	0	0	0
31/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	152.0000	135.0000	(11.184)	0	0	0
31/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,852.0000	2,902.0000	1.753	0	0	0
31/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
31/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,750.0000	2,700.0000	(1.818)	0	0	0
31/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,091.0000	1,045.0000	(4.216)	0	0	0
31/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,409.0000	8,358.0000	(0.606)	0	0	0
31/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,344.0000	1,390.0000	3.423	0	0	0
31/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,704.0000	2,754.0000	1.849	0	0	0
31/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,100.0000	3,150.0000	1.613	0	0	0
31/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	553.0000	516.0000	(6.691)	0	0	0
31/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
31/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	943.0000	981.0000	4.030	0	0	0
31/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,395.0000	1,347.0000	(3.441)	0	0	0
31/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,484.0000	1,436.0000	(3.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,846.0000	2,796.0000	(1.757)	0	0	0
31/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,350.0000	1,303.0000	(3.481)	0	0	0
31/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,022.0000	3,972.0000	(1.243)	0	0	0
31/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,095.0000	4,145.0000	1.221	0	0	0
31/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
31/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
31/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	398.0000	415.0000	4.271	0	0	0
31/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
31/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	346.0000	360.0000	4.046	0	0	0
31/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,805.0000	1,756.0000	(2.715)	0	0	0
31/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
31/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	455.0000	421.0000	(7.473)	0	0	0
31/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
31/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,309.0000	8,258.0000	(0.614)	0	0	0
31/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
31/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	47.0000	47.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,412.0000	6,361.0000	(0.795)	0	0	0
31/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	926.0000	882.0000	(4.752)	0	0	0
31/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,759.0000	1,709.0000	(2.843)	0	0	0
31/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,654.0000	2,604.0000	(1.884)	0	0	0
31/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	418.0000	438.0000	4.785	0	0	0
31/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,262.0000	1,216.0000	(3.645)	0	0	0
31/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,920.0000	1,969.0000	2.552	0	0	0
31/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,910.0000	7,859.0000	(0.645)	0	0	0
31/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
31/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	425.0000	394.0000	(7.294)	0	0	0
31/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,121.0000	4,071.0000	(1.213)	0	0	0
31/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,463.0000	2,413.0000	(2.030)	0	0	0
31/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
31/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,113.0000	6,062.0000	(0.834)	0	0	0
31/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,913.0000	5,862.0000	(0.863)	0	0	0
31/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	169.0000	173.0000	2.367	0	0	0
31/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,133.0000	2,084.0000	(2.297)	0	0	0
31/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,559.0000	8,508.0000	(0.596)	0	0	0
31/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	137.0000	122.0000	(10.949)	0	0	0
31/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
31/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,176.0000	1,130.0000	(3.912)	0	0	0
31/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,439.0000	1,391.0000	(3.336)	0	0	0
31/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,039.0000	1,990.0000	(2.403)	0	0	0
31/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,298.0000	3,349.0000	1.546	0	0	0
31/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	80.0000	80.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,597.0000	3,647.0000	1.390	0	0	0
31/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,395.0000	1,347.0000	(3.441)	0	0	0
31/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,133.0000	2,084.0000	(2.297)	0	0	0
31/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,863.0000	5,812.0000	(0.870)	0	0	0
31/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	239.0000	247.0000	3.347	0	0	0
31/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,902.0000	2,951.0000	1.688	0	0	0
31/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	886.0000	843.0000	(4.853)	0	0	0
31/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,561.0000	6,511.0000	(0.762)	0	0	0
31/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,262.0000	6,211.0000	(0.814)	0	0	0
31/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,310.0000	2,359.0000	2.121	0	0	0
31/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
31/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
31/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,359.0000	2,409.0000	2.120	0	0	0
31/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,605.0000	2,655.0000	1.919	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,414.0000	5,364.0000	(0.924)	0	0	0
31/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	846.0000	804.0000	(4.965)	0	0	0
31/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,219.0000	1,172.0000	(3.856)	0	0	0
31/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,348.0000	3,398.0000	1.493	0	0	0
31/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,896.0000	3,946.0000	1.283	0	0	0
31/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	192.0000	197.0000	2.604	0	0	0
31/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
31/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,945.0000	1,895.0000	(2.571)	0	0	0
31/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,860.0000	7,809.0000	(0.649)	0	0	0
31/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,578.0000	3,528.0000	(1.397)	0	0	0
31/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,049.0000	1,004.0000	(4.290)	0	0	0
31/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,568.0000	4,517.0000	(1.116)	0	0	0
31/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
31/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,911.0000	6,860.0000	(0.738)	0	0	0
31/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	760.0000	793.0000	4.342	0	0	0
31/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,746.0000	3,797.0000	1.361	0	0	0
31/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,509.0000	8,458.0000	(0.599)	0	0	0
31/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,259.0000	8,208.0000	(0.618)	0	0	0
31/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,115.0000	2,164.0000	2.317	0	0	0
31/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,133.0000	1,087.0000	(4.060)	0	0	0
31/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	694.0000	654.0000	(5.764)	0	0	0
31/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	167.0000	149.0000	(10.778)	0	0	0
31/08/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,753.0000	2,803.0000	1.816	0	0	0
31/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	132.0000	135.0000	2.273	0	0	0
31/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,512.0000	6,461.0000	(0.783)	0	0	0
31/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	287.0000	298.0000	3.833	0	0	0
31/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,447.0000	3,498.0000	1.480	0	0	0
31/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,469.0000	4,418.0000	(1.141)	0	0	0
31/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	98.0000	99.0000	1.020	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,391.0000	1,438.0000	3.379	0	0	0
31/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,203.0000	1,249.0000	3.824	0	0	0
31/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	600.0000	627.0000	4.500	0	0	0
31/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	38.0000	38.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	274.0000	284.0000	3.650	0	0	0
31/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,486.0000	1,533.0000	3.163	0	0	0
31/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	124.0000	110.0000	(11.290)	0	0	0
31/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	250.0000	259.0000	3.600	0	0	0
31/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
31/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	622.0000	583.0000	(6.270)	0	0	0
31/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,457.0000	2,507.0000	2.035	0	0	0
31/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
31/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	867.0000	903.0000	4.152	0	0	0
31/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	315.0000	327.0000	3.810	0	0	0
31/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	218.0000	197.0000	(9.633)	0	0	0
31/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,775.0000	3,725.0000	(1.325)	0	0	0
31/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	21.0000	21.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,480.0000	3,430.0000	(1.437)	0	0	0
31/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,746.0000	3,797.0000	1.361	0	0	0
31/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,668.0000	4,617.0000	(1.093)	0	0	0
31/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,556.0000	2,605.0000	1.917	0	0	0
31/08/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	257.0000	234.0000	(8.949)	0	0	0
31/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	183.0000	164.0000	(10.383)	0	0	0
31/08/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,774.0000	1,823.0000	2.762	0	0	0
31/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
31/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,265.0000	5,214.0000	(0.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,162.0000	6,112.0000	(0.811)	0	0	0
31/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.60	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
31/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,149.0000	3,199.0000	1.588	0	0	0
31/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	731.0000	690.0000	(5.609)	0	0	0
31/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,761.0000	6,710.0000	(0.754)	0	0	0
31/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	362.0000	377.0000	4.144	0	0	0
31/08/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,270.0000	4,219.0000	(1.194)	0	0	0
31/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,677.0000	3,626.0000	(1.387)	0	0	0
31/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,547.0000	3,597.0000	1.410	0	0	0
31/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	520.0000	483.0000	(7.115)	0	0	0
31/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,144.0000	4,195.0000	1.231	0	0	0
31/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	661.0000	690.0000	4.387	0	0	0
31/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,923.0000	3,873.0000	(1.275)	0	0	0
31/08/2009	€ / R 2009/12/14	15.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,163.0000	2,212.0000	2.265	0	0	0
31/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,159.0000	8,108.0000	(0.625)	0	0	0
31/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,895.0000	2,845.0000	(1.727)	0	0	0
31/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	726.0000	758.0000	4.408	0	0	0
31/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	807.0000	765.0000	(5.204)	0	0	0
31/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	587.0000	549.0000	(6.474)	0	0	0
31/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,874.0000	3,823.0000	(1.316)	0	0	0
31/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,582.0000	1,629.0000	2.971	0	0	0
31/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	330.0000	343.0000	3.939	0	0	0
31/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,210.0000	7,160.0000	(0.693)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,261.0000	2,310.0000	2.167	0	0	0
31/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,714.0000	5,663.0000	(0.893)	0	0	0
31/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	658.0000	618.0000	(6.079)	0	0	0
31/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	149.0000	153.0000	2.685	0	0	80
31/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,220.0000	4,170.0000	(1.185)	0	0	0
31/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,306.0000	1,259.0000	(3.599)	0	0	0
31/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	278.0000	254.0000	(8.633)	0	0	0
31/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	301.0000	312.0000	3.654	0	0	0
31/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	571.0000	597.0000	4.553	0	0	0
31/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,823.0000	1,871.0000	2.633	0	0	0
31/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	490.0000	513.0000	4.694	0	0	0
31/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
31/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
31/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	347.0000	319.0000	(8.069)	0	0	0
31/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,045.0000	4,095.0000	1.236	0	0	0
31/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,558.0000	2,508.0000	(1.955)	0	0	0
31/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,321.0000	2,271.0000	(2.154)	0	0	0
31/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,050.0000	3,100.0000	1.639	0	0	0
31/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
31/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,049.0000	1,004.0000	(4.290)	0	0	0
31/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
31/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,415.0000	2,366.0000	(2.029)	0	0	0
31/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,066.0000	2,115.0000	2.372	0	0	0
31/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	465.0000	487.0000	4.731	0	0	0
31/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	372.0000	343.0000	(7.796)	0	0	0
31/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
31/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	380.0000	395.0000	3.947	0	0	0
31/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,110.0000	1,155.0000	4.054	0	0	0
31/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,180.0000	2,131.0000	(2.248)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	192.0000	197.0000	2.604	0	0	13,482
31/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
31/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	487.0000	452.0000	(7.187)	0	0	0
31/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
31/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,274.0000	2,224.0000	(2.199)	0	0	0
31/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	27.0000	27.0000	-	0	0	12,547
31/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,284.0000	3,234.0000	(1.523)	0	0	0
31/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
31/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,973.0000	3,922.0000	(1.284)	0	0	0
31/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
31/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	35.0000	35.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,274.0000	2,224.0000	(2.199)	0	0	0
31/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,992.0000	2,942.0000	(1.671)	0	0	0
31/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,992.0000	1,942.0000	(2.510)	0	0	0
31/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
31/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,227.0000	2,177.0000	(2.245)	0	0	0
31/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,805.0000	1,756.0000	(2.715)	0	0	0
31/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,606.0000	2,556.0000	(1.919)	0	0	0
31/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,529.0000	3,479.0000	(1.417)	0	0	0
31/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
31/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,712.0000	1,663.0000	(2.862)	0	0	0
31/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
31/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	45.0000	45.0000	-	0	0	0
31/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,702.0000	2,652.0000	(1.850)	0	0	0
31/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
31/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,510.0000	2,461.0000	(1.952)	0	0	0
31/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
31/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,898.0000	1,849.0000	(2.582)	0	0	0
31/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,368.0000	2,318.0000	(2.111)	0	0	0
31/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,750.0000	2,700.0000	(1.818)	0	0	0
31/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
31/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,510.0000	2,461.0000	(1.952)	0	0	0
31/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,798.0000	2,748.0000	(1.787)	0	0	0
31/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,606.0000	2,556.0000	(1.919)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R	2009/12/14	13.90	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
31/08/2009	€ / R	2009/12/14	14.10	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
31/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
31/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,852.0000	1,802.0000	(2.700)	0	0	0
31/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
31/08/2009	€ / R	2009/12/14	13.15	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
31/08/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,898.0000	1,849.0000	(2.582)	0	0	0
31/08/2009	€ / R	2009/12/14	13.65	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
31/08/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,558.0000	2,508.0000	(1.955)	0	0	0
31/08/2009	€ / R	2009/12/14	13.85	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
31/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
31/08/2009	€ / R	2009/12/14	17.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,462.0000	6,411.0000	(0.789)	0	0	0
31/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,362.0000	6,311.0000	(0.802)	0	0	0
31/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,359.0000	8,308.0000	(0.610)	0	0	0
31/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,459.0000	8,408.0000	(0.603)	0	0	0
31/08/2009	€ / R	2009/12/14	10.40	Put	Currency Future	80.0000	69.0000	(13.750)	0	0	0
31/08/2009	€ / R	2009/12/14	15.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/08/2009	€ / R	2009/12/14	10.40	Call	Currency Future	1,023.0000	1,063.0000	3.910	0	0	0
31/08/2009	€ / R	2009/12/14	7.40	Call	Currency Future	3,945.0000	3,996.0000	1.293	0	0	0
31/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,072.0000	4,021.0000	(1.252)	0	0	0
31/08/2009	€ / R	2009/12/14	9.40	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/08/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,969.0000	2,017.0000	2.438	0	0	0
31/08/2009	€ / R	2009/12/14	8.40	Call	Currency Future	2,951.0000	3,001.0000	1.694	0	0	0
31/08/2009	€ / R	2009/12/14	7.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	€ / R	2009/12/14	8.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	€ / R	2009/12/14	17.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,059.0000	8,009.0000	(0.620)	0	0	0
31/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,063.0000	6,012.0000	(0.841)	0	0	0
31/08/2009	€ / R	2010/03/15			Currency Future	11.5244	11.5765	0.452	0.0000	0.0000	1,398
31/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	16.0000	16.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,133.0000	2,086.0000	(2.203)	0	0	0
31/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
31/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,836.0000	3,887.0000	1.330	0	0	0
31/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,885.0000	3,937.0000	1.338	0	0	0
31/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,132.0000	4,183.0000	1.234	0	0	0
31/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	409.0000	385.0000	(5.868)	0	0	0
31/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,440.0000	6,389.0000	(0.792)	0	0	0
31/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
31/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
31/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,998.0000	3,049.0000	1.701	0	0	0
31/08/2009	€ / R 2010/03/15	19.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	159.0000	150.0000	(5.660)	0	0	0
31/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	174.0000	178.0000	2.299	0	0	0
31/08/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,088.0000	1,122.0000	3.125	0	0	0
31/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,146.0000	3,197.0000	1.621	0	0	0
31/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	110.0000	102.0000	(7.273)	0	0	0
31/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,605.0000	1,560.0000	(2.804)	0	0	0
31/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
31/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,313.0000	2,363.0000	2.162	0	0	0
31/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,234.0000	8,182.0000	(0.632)	0	0	0
31/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	208.0000	212.0000	1.923	0	0	0
31/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,562.0000	1,517.0000	(2.881)	0	0	0
31/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
31/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	240.0000	245.0000	2.083	0	0	0
31/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	170.0000	174.0000	2.353	0	0	0
31/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,024.0000	2,072.0000	2.372	0	0	0
31/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,773.0000	4,723.0000	(1.048)	0	0	0
31/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,241.0000	6,190.0000	(0.817)	0	0	0
31/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
31/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,449.0000	2,402.0000	(1.919)	0	0	0
31/08/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,294.0000	4,246.0000	(1.118)	0	0	0
31/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,900.0000	2,951.0000	1.759	0	0	0
31/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	8.0000	6.0000	(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
31/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	784.0000	812.0000	3.571	0	0	0
31/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
31/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,935.0000	7,883.0000	(0.655)	0	0	0
31/08/2009	€ / R 2010/03/15	14.75	Call	Currency Future	112.0000	114.0000	1.786	0	0	0
31/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
31/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,865.0000	1,819.0000	(2.466)	0	0	0
31/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	279.0000	286.0000	2.509	0	0	0
31/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,944.0000	5,893.0000	(0.858)	0	0	0
31/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,385.0000	3,335.0000	(1.477)	0	0	0
31/08/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,337.0000	3,287.0000	(1.498)	0	0	0
31/08/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,134.0000	8,083.0000	(0.627)	0	0	0
31/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,167.0000	2,217.0000	2.307	0	0	0
31/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,720.0000	3,669.0000	(1.371)	0	0	0
31/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,234.0000	1,277.0000	3.485	0	0	0
31/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
31/08/2009	€ / R 2010/03/15	15.75	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
31/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	389.0000	401.0000	3.085	0	0	0
31/08/2009	€ / R 2010/03/15	11.65	Put	Currency Future	685.0000	651.0000	(4.964)	0	0	0
31/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,772.0000	2,723.0000	(1.768)	0	0	0
31/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,088.0000	2,041.0000	(2.251)	0	0	0
31/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,010.0000	3,959.0000	(1.272)	0	0	0
31/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	438.0000	451.0000	2.968	0	0	0
31/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,404.0000	2,357.0000	(1.955)	0	0	0
31/08/2009	€ / R 2010/03/15	11.65	Call	Currency Future	559.0000	578.0000	3.399	0	0	0
31/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,490.0000	3,541.0000	1.461	0	0	0
31/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,291.0000	6,239.0000	(0.827)	0	0	0
31/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	283.0000	262.0000	(7.420)	0	0	0
31/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	213.0000	217.0000	1.878	0	0	0
31/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	963.0000	925.0000	(3.946)	0	0	0
31/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,655.0000	2,706.0000	1.921	0	0	0
31/08/2009	€ / R 2010/03/15	10.65	Put	Currency Future	213.0000	196.0000	(7.981)	0	0	0
31/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,676.0000	4,627.0000	(1.048)	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
31/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
31/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,985.0000	7,933.0000	(0.651)	0	0	0
31/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
31/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	150.0000	141.0000	(6.000)	0	0	0
31/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
31/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,114.0000	1,074.0000	(3.591)	0	0	0
31/08/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,931.0000	1,977.0000	2.382	0	0	0
31/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
31/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
31/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
31/08/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,704.0000	1,749.0000	2.641	0	0	0
31/08/2009	€ / R 2010/03/15	9.65	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
31/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,485.0000	1,529.0000	2.963	0	0	0
31/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,687.0000	3,739.0000	1.410	0	0	0
31/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,993.0000	5,942.0000	(0.851)	0	0	0
31/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,725.0000	4,675.0000	(1.058)	0	0	0
31/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,158.0000	1,197.0000	3.368	0	0	0
31/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,083.0000	4,134.0000	1.249	0	0	0
31/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
31/08/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,313.0000	2,266.0000	(2.032)	0	0	0
31/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
31/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
31/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,961.0000	3,910.0000	(1.288)	0	0	0
31/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	718.0000	684.0000	(4.735)	0	0	0
31/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	286.0000	294.0000	2.797	0	0	0
31/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	526.0000	543.0000	3.232	0	0	0
31/08/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,200.0000	4,151.0000	(1.167)	0	0	0
31/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
31/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,284.0000	8,232.0000	(0.628)	0	0	0
31/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,704.0000	2,755.0000	1.886	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,894.0000	5,844.0000	(0.848)	0	0	0
31/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	683.0000	709.0000	3.807	0	0	0
31/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,342.0000	4,293.0000	(1.129)	0	0	0
31/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	751.0000	716.0000	(4.660)	0	0	0
31/08/2009	€ / R 2010/03/15	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
31/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
31/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,768.0000	3,718.0000	(1.327)	0	0	0
31/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,984.0000	4,035.0000	1.280	0	0	0
31/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	542.0000	560.0000	3.321	0	0	0
31/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	926.0000	957.0000	3.348	0	0	0
31/08/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,142.0000	6,090.0000	(0.847)	0	0	0
31/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,749.0000	1,794.0000	2.573	0	0	0
31/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,819.0000	2,770.0000	(1.738)	0	0	0
31/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,886.0000	7,834.0000	(0.659)	0	0	0
31/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	264.0000	245.0000	(7.197)	0	0	0
31/08/2009	€ / R 2010/03/15	17.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	957.0000	989.0000	3.344	0	0	0
31/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,687.0000	3,739.0000	1.410	0	0	0
31/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
31/08/2009	€ / R 2010/03/15	15.65	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
31/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	154.0000	157.0000	1.948	0	0	0
31/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,615.0000	1,660.0000	2.786	0	0	0
31/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
31/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	509.0000	483.0000	(5.108)	0	0	0
31/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
31/08/2009	€ / R 2010/03/15	13.65	Call	Currency Future	188.0000	193.0000	2.660	0	0	0
31/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,679.0000	2,631.0000	(1.792)	0	0	0
31/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,909.0000	1,863.0000	(2.410)	0	0	0
31/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	183.0000	170.0000	(7.104)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,293.0000	3,344.0000	1.549	0	0	0
31/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,541.0000	2,493.0000	(1.889)	0	0	0
31/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	577.0000	596.0000	3.293	0	0	0
31/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
31/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,441.0000	3,492.0000	1.482	0	0	0
31/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
31/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	458.0000	433.0000	(5.459)	0	0	0
31/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,333.0000	8,282.0000	(0.612)	0	0	0
31/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	165.0000	170.0000	3.030	0	0	0
31/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,590.0000	6,538.0000	(0.789)	0	0	0
31/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
31/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
31/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,576.0000	3,526.0000	(1.398)	0	0	0
31/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,223.0000	2,176.0000	(2.114)	0	0	0
31/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	732.0000	759.0000	3.689	0	0	0
31/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,097.0000	3,147.0000	1.614	0	0	0
31/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,647.0000	1,602.0000	(2.732)	0	0	0
31/08/2009	€ / R 2010/03/15	13.75	Call	Currency Future	178.0000	183.0000	2.809	0	0	0
31/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,582.0000	8,530.0000	(0.606)	0	0	0
31/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,624.0000	3,573.0000	(1.407)	0	0	0
31/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
31/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,442.0000	1,486.0000	3.051	0	0	0
31/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	125.0000	116.0000	(7.200)	0	0	0
31/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,119.0000	2,169.0000	2.360	0	0	0
31/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	272.0000	279.0000	2.574	0	0	0
31/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,777.0000	1,731.0000	(2.589)	0	0	0
31/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
31/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
31/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
31/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,399.0000	1,443.0000	3.145	0	0	0
31/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(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
31/08/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,520.0000	1,475.0000	(2.961)	0	0	0
31/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,410.0000	2,461.0000	2.116	0	0	0
31/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,633.0000	2,585.0000	(1.823)	0	0	0
31/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,362.0000	2,412.0000	2.117	0	0	0
31/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
31/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,341.0000	6,289.0000	(0.820)	0	0	0
31/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
31/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,589.0000	3,640.0000	1.421	0	0	0
31/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	412.0000	425.0000	3.155	0	0	0
31/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	252.0000	258.0000	2.381	0	0	0
31/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,734.0000	1,688.0000	(2.653)	0	0	0
31/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
31/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	228.0000	233.0000	2.193	0	0	0
31/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	989.0000	1,021.0000	3.236	0	0	0
31/08/2009	€ / R 2010/03/15	10.75	Put	Currency Future	247.0000	227.0000	(8.097)	0	0	0
31/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	653.0000	620.0000	(5.054)	0	0	0
31/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	839.0000	868.0000	3.456	0	0	0
31/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	258.0000	265.0000	2.713	0	0	0
31/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
31/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,480.0000	3,430.0000	(1.437)	0	0	0
31/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
31/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,391.0000	3,443.0000	1.533	0	0	0
31/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
31/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	433.0000	409.0000	(5.543)	0	0	0
31/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,954.0000	1,907.0000	(2.405)	0	0	0
31/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,437.0000	4,388.0000	(1.104)	0	0	0
31/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,587.0000	2,539.0000	(1.855)	0	0	0
31/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,508.0000	2,559.0000	2.033	0	0	0
31/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,533.0000	4,483.0000	(1.103)	0	0	0
31/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	758.0000	785.0000	3.562	0	0	0
31/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,865.0000	2,816.0000	(1.710)	0	0	0
31/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,794.0000	1,839.0000	2.508	0	0	0
31/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
31/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,557.0000	2,608.0000	1.995	0	0	0
31/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,628.0000	4,579.0000	(1.059)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	198.0000	203.0000	2.525	0	0	0
31/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	302.0000	281.0000	(6.954)	0	0	0
31/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,528.0000	3,478.0000	(1.417)	0	0	0
31/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,571.0000	1,616.0000	2.864	0	0	0
31/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	234.0000	239.0000	2.137	0	0	0
31/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,753.0000	2,804.0000	1.853	0	0	0
31/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
31/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,076.0000	1,036.0000	(3.717)	0	0	0
31/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,836.0000	7,784.0000	(0.664)	0	0	0
31/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
31/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,672.0000	3,621.0000	(1.389)	0	0	0
31/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
31/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,690.0000	1,645.0000	(2.663)	0	0	0
31/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	400.0000	413.0000	3.250	0	0	0
31/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,580.0000	4,531.0000	(1.070)	0	0	0
31/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,495.0000	2,447.0000	(1.924)	0	0	0
31/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,342.0000	3,393.0000	1.526	0	0	0
31/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
31/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,817.0000	3,766.0000	(1.336)	0	0	0
31/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,737.0000	3,788.0000	1.365	0	0	0
31/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,485.0000	4,436.0000	(1.093)	0	0	0
31/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	364.0000	341.0000	(6.319)	0	0	0
31/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,433.0000	8,381.0000	(0.617)	0	0	0
31/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
31/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
31/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,105.0000	4,056.0000	(1.194)	0	0	0
31/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
31/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
31/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	265.0000	272.0000	2.642	0	0	0
31/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,433.0000	3,382.0000	(1.486)	0	0	0
31/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,528.0000	1,572.0000	2.880	0	0	0
31/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	140.0000	143.0000	2.143	0	0	0
31/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,638.0000	3,689.0000	1.402	0	0	0
31/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	896.0000	927.0000	3.460	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
31/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
31/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,043.0000	5,991.0000	(0.860)	0	0	0
31/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,038.0000	998.0000	(3.854)	0	0	0
31/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,459.0000	2,510.0000	2.074	0	0	0
31/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,035.0000	7,983.0000	(0.647)	0	0	0
31/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,606.0000	2,657.0000	1.957	0	0	0
31/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,539.0000	3,591.0000	1.469	0	0	0
31/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,726.0000	2,677.0000	(1.798)	0	0	0
31/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
31/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,389.0000	4,341.0000	(1.094)	0	0	0
31/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	103.0000	95.0000	(7.767)	0	0	0
31/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,659.0000	1,704.0000	2.712	0	0	0
31/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
31/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	387.0000	363.0000	(6.202)	0	0	0
31/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,275.0000	1,318.0000	3.373	0	0	0
31/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
31/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	890.0000	853.0000	(4.157)	0	0	0
31/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,845.0000	5,794.0000	(0.873)	0	0	0
31/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	811.0000	840.0000	3.576	0	0	0
31/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	322.0000	300.0000	(6.832)	0	0	0
31/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	615.0000	639.0000	3.902	0	0	0
31/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,821.0000	1,775.0000	(2.526)	0	0	0
31/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	855.0000	818.0000	(4.327)	0	0	0
31/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	246.0000	251.0000	2.033	0	0	0
31/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	591.0000	563.0000	(4.738)	0	0	0
31/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,802.0000	2,853.0000	1.820	0	0	0
31/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	465.0000	480.0000	3.226	0	0	0
31/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
31/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,839.0000	1,885.0000	2.501	0	0	0
31/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,540.0000	6,488.0000	(0.795)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	9.75	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
31/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,216.0000	2,266.0000	2.256	0	0	0
31/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,021.0000	1,054.0000	3.232	0	0	0
31/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,786.0000	3,838.0000	1.373	0	0	0
31/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,532.0000	8,481.0000	(0.598)	0	0	0
31/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,184.0000	8,132.0000	(0.635)	0	0	0
31/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	425.0000	438.0000	3.059	0	0	0
31/08/2009	€ / R 2010/03/15	12.75	Call	Currency Future	294.0000	302.0000	2.721	0	0	0
31/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,000.0000	961.0000	(3.900)	0	0	0
31/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	494.0000	510.0000	3.239	0	0	0
31/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,192.0000	6,140.0000	(0.840)	0	0	0
31/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,851.0000	2,902.0000	1.789	0	0	0
31/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	16.0000	16.0000	-	0	0	0
31/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	596.0000	618.0000	3.691	0	0	0
31/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	451.0000	465.0000	3.104	0	0	0
31/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	621.0000	591.0000	(4.831)	0	0	0
31/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
31/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	927.0000	889.0000	(4.099)	0	0	0
31/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	479.0000	495.0000	3.340	0	0	0
31/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,193.0000	1,151.0000	(3.521)	0	0	0
31/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	367.0000	378.0000	2.997	0	0	0
31/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	141.0000	133.0000	(5.674)	0	0	0
31/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
31/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,316.0000	1,359.0000	3.267	0	0	0
31/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,034.0000	4,084.0000	1.239	0	0	0
31/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,070.0000	2,120.0000	2.415	0	0	0
31/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	218.0000	222.0000	1.835	0	0	0
31/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,048.0000	3,098.0000	1.640	0	0	0
31/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,043.0000	1,996.0000	(2.301)	0	0	0
31/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	133.0000	136.0000	2.256	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	230.0000	211.0000	(8.261)	0	0	0
31/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	718.0000	684.0000	(4.735)	0	0	0
31/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,959.0000	2,910.0000	(1.656)	0	0	0
31/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,054.0000	1,088.0000	3.226	0	0	0
31/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	510.0000	526.0000	3.137	0	0	0
31/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
31/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
31/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	542.0000	560.0000	3.321	0	0	0
31/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,181.0000	4,232.0000	1.220	0	0	0
31/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
31/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
31/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	820.0000	784.0000	(4.390)	0	0	0
31/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	337.0000	347.0000	2.967	0	0	0
31/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,913.0000	3,862.0000	(1.303)	0	0	0
31/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,100.0000	3,051.0000	(1.581)	0	0	0
31/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
31/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	125.0000	127.0000	1.600	0	0	0
31/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	785.0000	750.0000	(4.459)	0	0	0
31/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,195.0000	3,246.0000	1.596	0	0	0
31/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	302.0000	310.0000	2.649	0	0	0
31/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,194.0000	1,237.0000	3.601	0	0	0
31/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	660.0000	685.0000	3.788	0	0	0
31/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
31/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,179.0000	2,131.0000	(2.203)	0	0	0
31/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	535.0000	509.0000	(4.860)	0	0	0
31/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,058.0000	4,007.0000	(1.257)	0	0	0
31/08/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,313.0000	1,270.0000	(3.275)	0	0	0
31/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	203.0000	207.0000	1.970	0	0	0
31/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,478.0000	1,434.0000	(2.977)	0	0	0
31/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,359.0000	2,311.0000	(2.035)	0	0	0
31/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	563.0000	535.0000	(4.973)	0	0	0
31/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	343.0000	321.0000	(6.414)	0	0	0
31/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
31/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,290.0000	3,240.0000	(1.520)	0	0	0
31/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	114.0000	116.0000	1.754	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	183.0000	188.0000	2.732	0	0	0
31/08/2009	€ / R	2010/03/15	11.45	Call	Currency Future	637.0000	662.0000	3.925	0	0	0
31/08/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,247.0000	4,198.0000	(1.154)	0	0	0
31/08/2009	€ / R	2010/03/15	12.60	Call	Currency Future	319.0000	328.0000	2.821	0	0	13,636
31/08/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,395.0000	1,351.0000	(3.154)	0	0	0
31/08/2009	€ / R	2010/03/15	11.00	Call	Currency Future	867.0000	897.0000	3.460	0	0	13,636
31/08/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,885.0000	1,931.0000	2.440	0	0	0
31/08/2009	€ / R	2010/03/15	19.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/08/2009	€ / R	2010/03/15	20.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,483.0000	8,431.0000	(0.613)	0	0	0
31/08/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,490.0000	6,438.0000	(0.801)	0	0	0
31/08/2009	€ / R	2010/03/15	18.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,383.0000	8,331.0000	(0.620)	0	0	0
31/08/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,391.0000	6,339.0000	(0.814)	0	0	0
31/08/2009	€ / R	2010/03/15	17.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
31/08/2009	€ / R	2010/03/15	9.60	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
31/08/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,152.0000	4,104.0000	(1.156)	0	0	0
31/08/2009	€ / R	2010/03/15	15.60	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
31/08/2009	€ / R	2010/03/15	17.60	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/08/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,268.0000	2,222.0000	(2.028)	0	0	0
31/08/2009	€ / R	2010/03/15	10.60	Put	Currency Future	198.0000	181.0000	(8.586)	0	0	0
31/08/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,122.0000	1,157.0000	3.119	0	0	0
31/08/2009	€ / R	2010/03/15	13.60	Call	Currency Future	193.0000	198.0000	2.591	0	0	0
31/08/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,092.0000	6,041.0000	(0.837)	0	0	0
31/08/2009	€ / R	2010/03/15	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/08/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,085.0000	8,033.0000	(0.643)	0	0	0
31/08/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,977.0000	2,023.0000	2.327	0	0	0
31/08/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,935.0000	3,986.0000	1.296	0	0	0
31/08/2009	€ / R	2010/03/15	7.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	€ / R	2010/03/15	8.60	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
31/08/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,949.0000	3,000.0000	1.729	0	0	0
31/08/2009	AL13	2009/11/05			Index Future	249.2810	249.1460	(0.054)	0.0000	0.0000	10
31/08/2009	ALBI	2009/11/05			Index Future	300.5100	299.2950	(0.404)	300.2300	300.2300	767

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ALBI	2010/02/04			Index Future	306.0320	304.7930	(0.405)	0.0000	0.0000	0
31/08/2009	CRD1	2009/11/05			Index Future	128.0960	127.9160	(0.141)	0.0000	0.0000	2
31/08/2009	CRD1	2010/02/04			Index Future	130.4490	130.2650	(0.141)	0.0000	0.0000	0
31/08/2009	GOVI	2009/11/05			jGovi	302.2720	301.0770	(0.395)	0.0000	0.0000	543
31/08/2009	GOVI	2010/02/04			jGovi	307.8260	306.6075	(0.396)	0.0000	0.0000	0
31/08/2009	ILBI	2009/11/05			Index Future	362.8370	362.4050	(0.119)	0.0000	0.0000	3
31/08/2009	J153	2010/08/31			jSwap	7.7657	7.8055	0.513	0.0000	0.0000	0
31/08/2009	J157	2015/09/15			jSwap	8.4900	8.5320	0.495	0.0000	0.0000	0
31/08/2009	J186	2026/12/21			jSwap	8.1000	8.1400	0.494	0.0000	0.0000	0
31/08/2009	J201	2014/12/22			jSwap	8.3410	8.3760	0.420	0.0000	0.0000	0
31/08/2009	J203	2017/09/15			jSwap	8.5830	8.6290	0.536	0.0000	0.0000	0
31/08/2009	J204	2018/12/21			jSwap	8.5380	8.5790	0.480	0.0000	0.0000	0
31/08/2009	J207	2020/01/15			jSwap	8.5310	8.5660	0.410	0.0000	0.0000	0
31/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
31/08/2009	JFRA	2009/11/05			jFra	6.8570	6.8690	0.175	0.0000	0.0000	0
31/08/2009	JFRA	2010/02/04			jFra	6.8810	6.8790	(0.029)	0.0000	0.0000	0
31/08/2009	JFRA	2010/05/06			jFra	7.0000	7.0220	0.314	0.0000	0.0000	0
31/08/2009	JFRA	2010/08/05			jFra	7.3260	7.3440	0.246	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
31/08/2009	JFRA	2010/11/04			jFra	7.6240	7.6310	0.092	0.0000	0.0000	0
31/08/2009	JN02	2009/11/05			jNote	7.5190	7.5320	0.173	0.0000	0.0000	0
31/08/2009	JN02	2010/02/04			jNote	7.7350	7.7540	0.246	0.0000	0.0000	0
31/08/2009	JN05	2009/11/05			jNote	8.3200	8.3550	0.421	0.0000	0.0000	0
31/08/2009	JN05	2010/02/04			jNote	8.4460	8.4870	0.485	0.0000	0.0000	0
31/08/2009	JN10	2009/11/05			jNote	8.4880	8.5250	0.436	0.0000	0.0000	0
31/08/2009	JN10	2010/02/04			jNote	8.5390	8.5760	0.433	0.0000	0.0000	0
31/08/2009	JROD	2009/08/31			jRod	7.1260	7.1210	(0.070)	0.0000	0.0000	0
31/08/2009	JROD	2009/09/30			jRod	7.0410	7.0310	(0.142)	0.0000	0.0000	0
31/08/2009	JROD	2009/10/30			jRod	7.0250	7.0130	(0.171)	0.0000	0.0000	0
31/08/2009	JROD	2009/11/30			jRod	7.1350	7.1330	(0.028)	0.0000	0.0000	0
31/08/2009	JROD	2009/12/31			jRod	7.1830	7.1810	(0.028)	0.0000	0.0000	0
31/08/2009	OTH1	2009/11/05			Index Future	290.8280	289.5140	(0.452)	0.0000	0.0000	3
31/08/2009	OTH1	2010/02/04			Index Future	296.1720	294.8320	(0.452)	0.0000	0.0000	0
31/08/2009	R153	2009/11/05			Bond Future	7.4190	7.5000	1.092	0.0000	0.0000	0
31/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	744.0000	806.0000	8.333	0	0	0
31/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
31/08/2009	R155	2009/11/05			Bond Future	7.4250	7.5250	1.347	0.0000	0.0000	0
31/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	820.0000	694.0000	(15.366)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	249.0000	299.0000	20.080	0	0	0
31/08/2009	R157	2009/11/05			Bond Future	8.1860	8.2480	0.757	0.0000	0.0000	6,733
31/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,029.0000	4,283.0000	6.304	0	0	0
31/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	349.0000	277.0000	(20.630)	0	0	0
31/08/2009	R157	2010/02/04			Bond Future	8.2460	8.3110	0.788	0.0000	0.0000	0
31/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,242.0000	1,116.0000	(10.145)	0	0	0
31/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,777.0000	3,979.0000	5.348	0	0	0
31/08/2009	R157	2010/05/06			Bond Future	8.2630	8.3330	0.847	0.0000	0.0000	0
31/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,270.0000	3,062.0000	(6.361)	0	0	0
31/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,130.0000	2,260.0000	6.103	0	0	0
31/08/2009	R157	2010/08/05			Bond Future	8.2370	8.3120	0.911	0.0000	0.0000	0
31/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,385.0000	4,156.0000	(5.222)	0	0	0
31/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,035.0000	2,152.0000	5.749	0	0	0
31/08/2009	R186	2009/11/05			Bond Future	8.7290	8.8100	0.928	0.0000	0.0000	11,394
31/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,533.0000	11,238.0000	6.693	0	0	0
31/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,786.0000	3,117.0000	11.881	0	0	240
31/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	293.0000	207.0000	(29.352)	0	0	240
31/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,992.0000	2,532.0000	(15.374)	0	0	0
31/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,368.0000	3,807.0000	(12.843)	0	0	0
31/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,197.0000	13,945.0000	5.668	0	0	0
31/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,753.0000	1,982.0000	13.063	0	0	5,000
31/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	128.0000	85.0000	(33.594)	0	0	5,000
31/08/2009	R186	2010/02/04			Bond Future	8.7660	8.8500	0.958	0.0000	0.0000	0
31/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,548.0000	8,057.0000	6.744	0	0	0
31/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,377.0000	2,075.0000	(12.705)	0	0	0
31/08/2009	R186	2010/05/06			Bond Future	8.7860	8.8720	0.979	0.0000	0.0000	0
31/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,433.0000	5,933.0000	(7.772)	0	0	0
31/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,406.0000	4,727.0000	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
31/08/2009	R186	2010/08/05			Bond Future	8.7860	8.8760	1.024	0.0000	0.0000	0
31/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,394.0000	7,834.0000	(6.671)	0	0	0
31/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,098.0000	4,391.0000	7.150	0	0	0
31/08/2009	R201	2009/11/05			Bond Future	8.2470	8.3090	0.752	0.0000	0.0000	2
31/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,384.0000	3,593.0000	6.176	0	0	0
31/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	219.0000	170.0000	(22.374)	0	0	0
31/08/2009	R201	2010/02/04			Bond Future	8.2990	8.3650	0.795	0.0000	0.0000	0
31/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,838.0000	4,028.0000	4.950	0	0	0
31/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	595.0000	523.0000	(12.101)	0	0	0
31/08/2009	R201	2010/05/06			Bond Future	8.3100	8.3810	0.854	0.0000	0.0000	0
31/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,457.0000	2,295.0000	(6.593)	0	0	0
31/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,737.0000	1,845.0000	6.218	0	0	0
31/08/2009	R201	2010/08/05			Bond Future	8.2790	8.3550	0.918	0.0000	0.0000	0
31/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,217.0000	1,297.0000	6.574	0	0	0
31/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,799.0000	3,603.0000	(5.159)	0	0	0
31/08/2009	R203	2009/11/05			Bond Future	8.6770	8.7490	0.830	0.0000	0.0000	1,570
31/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	173.0000	129.0000	(25.434)	0	0	0
31/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,957.0000	7,310.0000	5.074	0	0	0
31/08/2009	R203	2010/02/04			Bond Future	8.7360	8.8110	0.859	0.0000	0.0000	0
31/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,565.0000	1,405.0000	(10.224)	0	0	0
31/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,501.0000	4,744.0000	5.399	0	0	0
31/08/2009	R203	2010/05/06			Bond Future	8.7620	8.8410	0.902	0.0000	0.0000	0
31/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,794.0000	2,954.0000	5.727	0	0	0
31/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,032.0000	3,778.0000	(6.300)	0	0	0
31/08/2009	R203	2010/08/05			Bond Future	8.7590	8.8420	0.948	0.0000	0.0000	0
31/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,855.0000	3,003.0000	5.184	0	0	0
31/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,327.0000	5,052.0000	(5.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	R204	2009/11/05			Bond Future	8.6700	8.7410	0.819	0.0000	0.0000	2,517
31/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,613.0000	7,993.0000	4.991	0	0	0
31/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	191.0000	143.0000	(25.131)	0	0	0
31/08/2009	R204	2010/02/04			Bond Future	8.7190	8.7930	0.849	0.0000	0.0000	0
31/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,889.0000	5,149.0000	5.318	0	0	0
31/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,755.0000	1,578.0000	(10.085)	0	0	0
31/08/2009	R204	2010/05/06			Bond Future	8.7430	8.8210	0.892	0.0000	0.0000	0
31/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,501.0000	4,221.0000	(6.221)	0	0	0
31/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,026.0000	3,197.0000	5.651	0	0	0
31/08/2009	R204	2010/08/05			Bond Future	8.7430	8.8240	0.926	0.0000	0.0000	0
31/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,766.0000	2,922.0000	5.640	0	0	0
31/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,592.0000	5,290.0000	(5.401)	0	0	0
31/08/2009	R206	2009/11/05			Bond Future	8.2850	8.3470	0.748	0.0000	0.0000	1,121
31/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,898.0000	3,072.0000	6.004	0	0	0
31/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	171.0000	133.0000	(22.222)	0	0	0
31/08/2009	R206	2010/02/04			Bond Future	8.3460	8.4130	0.803	0.0000	0.0000	0
31/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	483.0000	425.0000	(12.008)	0	0	0
31/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,270.0000	3,429.0000	4.862	0	0	0
31/08/2009	R206	2010/05/06			Bond Future	8.3670	8.4390	0.861	0.0000	0.0000	0
31/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,209.0000	1,286.0000	6.369	0	0	0
31/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,373.0000	2,230.0000	(6.026)	0	0	0
31/08/2009	R206	2010/08/05			Bond Future	8.3370	8.4160	0.948	0.0000	0.0000	0
31/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,901.0000	2,743.0000	(5.446)	0	0	0
31/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,011.0000	1,081.0000	6.924	0	0	0
31/08/2009	R207	2009/11/05			Bond Future	8.7670	8.8580	1.038	0.0000	0.0000	600
31/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	152.0000	106.0000	(30.263)	0	0	0
31/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,476.0000	8,991.0000	6.076	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	R207	2010/02/04			Bond Future	8.8140	8.9090	1.078	0.0000	0.0000	0
31/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,728.0000	1,511.0000	(12.558)	0	0	0
31/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,248.0000	5,607.0000	6.841	0	0	0
31/08/2009	R207	2010/05/06			Bond Future	8.8410	8.9400	1.120	0.0000	0.0000	0
31/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,801.0000	3,011.0000	7.497	0	0	0
31/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,207.0000	4,826.0000	(7.317)	0	0	0
31/08/2009	R207	2010/08/05			Bond Future	8.8460	8.9490	1.164	0.0000	0.0000	0
31/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,555.0000	2,749.0000	7.593	0	0	0
31/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,303.0000	5,892.0000	(6.521)	0	0	0
31/08/2009	R208	2009/11/05			Bond Future	8.7850	8.8670	0.933	0.0000	0.0000	5,125
31/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,170.0000	7,640.0000	6.555	0	0	0
31/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	181.0000	127.0000	(29.834)	0	0	0
31/08/2009	R208	2010/02/04			Bond Future	8.8310	8.9150	0.951	0.0000	0.0000	0
31/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,120.0000	4,417.0000	7.209	0	0	0
31/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,997.0000	1,766.0000	(11.567)	0	0	0
31/08/2009	R208	2010/05/06			Bond Future	8.8540	8.9420	0.994	0.0000	0.0000	0
31/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,504.0000	2,693.0000	7.548	0	0	0
31/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,923.0000	4,567.0000	(7.231)	0	0	0
31/08/2009	R208	2010/08/05			Bond Future	8.8570	8.9470	1.016	0.0000	0.0000	0
31/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,395.0000	6,016.0000	(5.927)	0	0	0
31/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,558.0000	2,731.0000	6.763	0	0	0
31/08/2009	R209	2009/11/05			Bond Future	8.2620	8.3430	0.980	0.0000	0.0000	3,051
31/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,631.0000	8,222.0000	7.745	0	0	0
31/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	432.0000	314.0000	(27.315)	0	0	0
31/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	71.0000	82.0000	15.493	0	0	2,970
31/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	523.0000	604.0000	15.488	0	0	0
31/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,987.0000	10,633.0000	6.468	0	0	0
31/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,582.0000	10,885.0000	(6.018)	0	0	0
31/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,609.0000	5,982.0000	(9.487)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	196.0000	134.0000	(31.633)	0	0	0
31/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,586.0000	13,266.0000	5.403	0	0	0
31/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	78.0000	50.0000	(35.897)	0	0	5,000
31/08/2009	R209	2010/02/04			Bond Future	8.2810	8.3640	1.002	0.0000	0.0000	0
31/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,657.0000	9,183.0000	6.076	0	0	0
31/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,305.0000	1,110.0000	(14.943)	0	0	2,500
31/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,349.0000	12,670.0000	(5.087)	0	0	0
31/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	358.0000	400.0000	11.732	0	0	0
31/08/2009	R209	2010/05/06			Bond Future	8.2840	8.3690	1.026	0.0000	0.0000	0
31/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,638.0000	5,182.0000	(8.088)	0	0	0
31/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,785.0000	4,067.0000	7.450	0	0	0
31/08/2009	R209	2010/08/05			Bond Future	8.2730	8.3600	1.052	0.0000	0.0000	0
31/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,689.0000	7,184.0000	(6.568)	0	0	0
31/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,689.0000	3,940.0000	6.804	0	0	0
31/08/2009	TRT1	2009/11/05			Index Future	298.4450	297.2670	(0.395)	0.0000	0.0000	100
31/08/2009	TRT1	2010/02/04			Index Future	303.9290	302.7270	(0.395)	0.0000	0.0000	0
31/08/2009	ZAAD	2009/09/14			Currency Future	6.5542	6.5767	0.343	6.5100	6.5100	240,943
31/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	374.0000	391.0000	4.545	0	0	0
31/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	751.0000	728.0000	(3.063)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,204.0000	1,227.0000	1.910	0	0	0
31/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	653.0000	630.0000	(3.522)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,854.0000	1,877.0000	1.241	0	0	0
31/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	79.0000	80.0000	1.266	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,096.0000	6,073.0000	(0.377)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	60.0000	46.0000	(23.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,204.0000	2,227.0000	1.044	0	0	0
31/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	702.0000	679.0000	(3.276)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,854.0000	3,877.0000	0.597	0	0	0
31/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	556.0000	533.0000	(4.137)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,004.0000	2,027.0000	1.148	0	0	0
31/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	329.0000	345.0000	4.863	0	0	0
31/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
31/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
31/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,896.0000	5,873.0000	(0.390)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	556.0000	533.0000	(4.137)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,096.0000	4,073.0000	(0.562)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
31/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	285.0000	300.0000	5.263	0	0	0
31/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,204.0000	3,227.0000	0.718	0	0	0
31/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	508.0000	485.0000	(4.528)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,054.0000	4,077.0000	0.567	0	0	0
31/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	124.0000	104.0000	(16.129)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,096.0000	8,073.0000	(0.284)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	94.0000	75.0000	(20.213)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
31/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	164.0000	173.0000	5.488	0	0	0
31/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,896.0000	3,873.0000	(0.590)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	605.0000	581.0000	(3.967)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/09/14	3.70	Call	Currency Future	2,854.0000	2,877.0000	0.806	0	0	0
31/08/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	605.0000	581.0000	(3.967)	0	0	0
31/08/2009	ZAAD 2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	197.0000	174.0000	(11.675)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	94.0000	75.0000	(20.213)	0	0	0
31/08/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/08/2009	ZAAD 2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	414.0000	390.0000	(5.797)	0	0	0
31/08/2009	ZAAD 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	508.0000	485.0000	(4.528)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	159.0000	137.0000	(13.836)	0	0	0
31/08/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	611.0000	632.0000	3.437	0	0	0
31/08/2009	ZAAD 2009/09/14	10.35	Put	Currency Future	3,796.0000	3,773.0000	(0.606)	0	0	0
31/08/2009	ZAAD 2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	ZAAD 2009/09/14	4.30	Call	Currency Future	2,254.0000	2,277.0000	1.020	0	0	0
31/08/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.20	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/09/14	5.80	Call	Currency Future	758.0000	780.0000	2.902	0	0	0
31/08/2009	ZAAD 2009/09/14	14.35	Put	Currency Future	7,796.0000	7,773.0000	(0.295)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	ZAAD 2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	6.10	Call	Currency Future	467.0000	486.0000	4.069	0	0	0
31/08/2009	ZAAD 2009/09/14	2.55	Call	Currency Future	4,004.0000	4,027.0000	0.574	0	0	0
31/08/2009	ZAAD 2009/09/14	7.35	Put	Currency Future	801.0000	777.0000	(2.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	164.0000	173.0000	5.488	0	0	0
31/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	414.0000	390.0000	(5.797)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,104.0000	2,127.0000	1.093	0	0	0
31/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	899.0000	876.0000	(2.558)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,896.0000	7,873.0000	(0.291)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	39.0000	29.0000	(25.641)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	461.0000	437.0000	(5.206)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	374.0000	391.0000	4.545	0	0	0
31/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	563.0000	583.0000	3.552	0	0	0
31/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	60.0000	46.0000	(23.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	243.0000	255.0000	4.938	0	0	0
31/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,746.0000	3,723.0000	(0.614)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	999.0000	976.0000	(2.302)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,796.0000	5,773.0000	(0.397)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,254.0000	4,277.0000	0.541	0	0	0
31/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
31/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	949.0000	926.0000	(2.424)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,204.0000	4,227.0000	0.547	0	0	0
31/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,154.0000	4,177.0000	0.554	0	0	0
31/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	709.0000	730.0000	2.962	0	0	0
31/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,804.0000	2,827.0000	0.820	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	368.0000	344.0000	(6.522)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	850.0000	827.0000	(2.706)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
31/08/2009	ZAAD 2009/09/14	8.35	Put	Currency Future	1,797.0000	1,774.0000	(1.280)	0	0	0
31/08/2009	ZAAD 2009/09/14	3.40	Call	Currency Future	3,154.0000	3,177.0000	0.729	0	0	0
31/08/2009	ZAAD 2009/09/14	3.45	Call	Currency Future	3,104.0000	3,127.0000	0.741	0	0	0
31/08/2009	ZAAD 2009/09/14	14.30	Put	Currency Future	7,746.0000	7,723.0000	(0.297)	0	0	0
31/08/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	611.0000	632.0000	3.437	0	0	0
31/08/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	323.0000	299.0000	(7.430)	0	0	0
31/08/2009	ZAAD 2009/09/14	4.50	Call	Currency Future	2,054.0000	2,077.0000	1.120	0	0	0
31/08/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	48.0000	36.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/09/14	12.30	Put	Currency Future	5,746.0000	5,723.0000	(0.400)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	203.0000	213.0000	4.926	0	0	0
31/08/2009	ZAAD 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	653.0000	630.0000	(3.522)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	368.0000	344.0000	(6.522)	0	0	0
31/08/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	48.0000	36.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	850.0000	827.0000	(2.706)	0	0	0
31/08/2009	ZAAD 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	203.0000	213.0000	4.926	0	0	0
31/08/2009	ZAAD 2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	5.70	Call	Currency Future	857.0000	879.0000	2.567	0	0	0
31/08/2009	ZAAD 2009/09/14	14.45	Put	Currency Future	7,896.0000	7,873.0000	(0.291)	0	0	0
31/08/2009	ZAAD 2009/09/14	8.30	Put	Currency Future	1,747.0000	1,724.0000	(1.317)	0	0	0
31/08/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,804.0000	5,827.0000	0.396	0	0	0
31/08/2009	ZAAD 2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/09/14	5.45	Put	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
31/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,254.0000	3,277.0000	0.707	0	0	0
31/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,055.0000	1,077.0000	2.085	0	0	0
31/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	660.0000	681.0000	3.182	0	0	0
31/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	751.0000	728.0000	(3.063)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,946.0000	7,923.0000	(0.289)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	467.0000	486.0000	4.069	0	0	0
31/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,105.0000	1,127.0000	1.991	0	0	0
31/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,254.0000	1,277.0000	1.834	0	0	0
31/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
31/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,946.0000	3,923.0000	(0.583)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	124.0000	104.0000	(16.129)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	237.0000	213.0000	(10.127)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	515.0000	534.0000	3.689	0	0	0
31/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	285.0000	300.0000	5.263	0	0	0
31/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,946.0000	1,924.0000	(1.131)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
31/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,196.0000	3,173.0000	(0.720)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	197.0000	174.0000	(11.675)	0	0	0
31/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,004.0000	3,027.0000	0.766	0	0	0
31/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,504.0000	1,527.0000	1.529	0	0	0
31/08/2009	ZAAD	2009/09/14	2.65	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
31/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	279.0000	255.0000	(8.602)	0	0	0
31/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	421.0000	438.0000	4.038	0	0	0
31/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,904.0000	3,927.0000	0.589	0	0	0
31/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,155.0000	1,177.0000	1.905	0	0	0
31/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
31/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,004.0000	6,027.0000	0.383	0	0	0
31/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,904.0000	2,927.0000	0.792	0	0	0
31/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,146.0000	2,124.0000	(1.025)	0	0	0
31/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	279.0000	255.0000	(8.602)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	75.0000	59.0000	(21.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,504.0000	4,527.0000	0.511	0	0	0
31/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,804.0000	1,827.0000	1.275	0	0	0
31/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,904.0000	1,927.0000	1.208	0	0	0
31/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,146.0000	4,123.0000	(0.555)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,304.0000	1,327.0000	1.764	0	0	0
31/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
31/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,497.0000	1,474.0000	(1.536)	0	0	0
31/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	808.0000	829.0000	2.599	0	0	0
31/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,696.0000	4,673.0000	(0.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,154.0000	2,177.0000	1.068	0	0	0
31/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,496.0000	4,473.0000	(0.512)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	906.0000	928.0000	2.428	0	0	0
31/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,146.0000	6,123.0000	(0.374)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,697.0000	1,674.0000	(1.355)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	159.0000	137.0000	(13.836)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,804.0000	3,827.0000	0.605	0	0	0
31/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,006.0000	1,028.0000	2.187	0	0	0
31/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
31/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,996.0000	2,973.0000	(0.768)	0	0	0
31/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,896.0000	3,873.0000	(0.590)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,196.0000	2,174.0000	(1.002)	0	0	0
31/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,146.0000	8,123.0000	(0.282)	0	0	0
31/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,896.0000	1,874.0000	(1.160)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,996.0000	5,973.0000	(0.384)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,046.0000	6,023.0000	(0.380)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,896.0000	5,873.0000	(0.390)	0	0	0
31/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,046.0000	4,023.0000	(0.568)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,196.0000	6,173.0000	(0.371)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,104.0000	4,127.0000	0.560	0	0	0
31/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,996.0000	7,973.0000	(0.288)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,996.0000	3,973.0000	(0.576)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,304.0000	4,327.0000	0.534	0	0	0
31/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,847.0000	1,824.0000	(1.245)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,996.0000	1,974.0000	(1.102)	0	0	0
31/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,046.0000	2,024.0000	(1.075)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,846.0000	7,823.0000	(0.293)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,096.0000	2,074.0000	(1.050)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,046.0000	8,023.0000	(0.286)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,846.0000	5,823.0000	(0.393)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,846.0000	3,823.0000	(0.598)	0	0	0
31/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,246.0000	8,223.0000	(0.279)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,954.0000	3,977.0000	0.582	0	0	0
31/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,954.0000	2,977.0000	0.779	0	0	0
31/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	956.0000	978.0000	2.301	0	0	0
31/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,954.0000	1,977.0000	1.177	0	0	0
31/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,196.0000	4,173.0000	(0.548)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,246.0000	2,224.0000	(0.980)	0	0	0
31/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,246.0000	4,223.0000	(0.542)	0	0	0
31/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,754.0000	1,777.0000	1.311	0	0	0
31/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,754.0000	2,777.0000	0.835	0	0	0
31/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,754.0000	3,777.0000	0.613	0	0	0
31/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,246.0000	6,223.0000	(0.368)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,196.0000	8,173.0000	(0.281)	0	0	0
31/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,554.0000	1,577.0000	1.480	0	0	0
31/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,447.0000	1,424.0000	(1.589)	0	0	0
31/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,946.0000	2,923.0000	(0.781)	0	0	0
31/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,946.0000	5,923.0000	(0.387)	0	0	0
31/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,446.0000	4,423.0000	(0.517)	0	0	0
31/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,054.0000	3,077.0000	0.753	0	0	0
31/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,554.0000	4,577.0000	0.505	0	0	0
31/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,054.0000	6,077.0000	0.380	0	0	0
31/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14			Currency Future	6.6126	6.6359	0.352	0.0000	0.0000	705
31/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,015.0000	2,038.0000	1.141	0	0	0
31/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,223.0000	1,246.0000	1.881	0	0	0
31/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	629.0000	647.0000	2.862	0	0	0
31/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	305.0000	288.0000	(5.574)	0	0	0
31/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	598.0000	575.0000	(3.846)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	440.0000	455.0000	3.409	0	0	0
31/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	245.0000	234.0000	(4.490)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	305.0000	288.0000	(5.574)	0	0	0
31/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	120.0000	121.0000	0.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
31/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,063.0000	4,086.0000	0.566	0	0	0
31/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	681.0000	657.0000	(3.524)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	257.0000	270.0000	5.058	0	0	0
31/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	237.0000	244.0000	2.954	0	0	0
31/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	550.0000	566.0000	2.909	0	0	0
31/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	237.0000	244.0000	2.954	0	0	0
31/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	767.0000	742.0000	(3.259)	0	0	0
31/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	558.0000	535.0000	(4.122)	0	0	0
31/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,028.0000	1,050.0000	2.140	0	0	0
31/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	274.0000	258.0000	(5.839)	0	0	0
31/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	111.0000	111.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,288.0000	8,264.0000	(0.290)	0	0	0
31/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,013.0000	4,036.0000	0.573	0	0	0
31/08/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	512.0000	528.0000	3.125	0	0	0
31/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	405.0000	420.0000	3.704	0	0	0
31/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	127.0000	119.0000	(6.299)	0	0	0
31/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,289.0000	4,266.0000	(0.536)	0	0	0
31/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,804.0000	1,778.0000	(1.441)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
31/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	218.0000	224.0000	2.752	0	0	0
31/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	518.0000	497.0000	(4.054)	0	0	0
31/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	218.0000	224.0000	2.752	0	0	0
31/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	312.0000	325.0000	4.167	0	0	0
31/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	102.0000	102.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	131.0000	133.0000	1.527	0	0	0
31/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	127.0000	119.0000	(6.299)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	337.0000	320.0000	(5.045)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,001.0000	1,975.0000	(1.299)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,790.0000	3,766.0000	(0.633)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	889.0000	909.0000	2.250	0	0	0
31/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
31/08/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	475.0000	491.0000	3.368	0	0	0
31/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	670.0000	688.0000	2.687	0	0	0
31/08/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	199.0000	190.0000	(4.523)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	160.0000	151.0000	(5.625)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,938.0000	7,914.0000	(0.302)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	480.0000	459.0000	(4.375)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	274.0000	258.0000	(5.839)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,788.0000	5,765.0000	(0.397)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	373.0000	387.0000	3.753	0	0	0
31/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
31/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	755.0000	774.0000	2.517	0	0	0
31/08/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	200.0000	206.0000	3.000	0	0	0
31/08/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,288.0000	6,265.0000	(0.366)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,788.0000	7,764.0000	(0.308)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	443.0000	422.0000	(4.740)	0	0	0
31/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	639.0000	616.0000	(3.599)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	440.0000	455.0000	3.409	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
31/08/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	405.0000	420.0000	3.704	0	0	0
31/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,296.0000	2,272.0000	(1.045)	0	0	0
31/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,965.0000	1,988.0000	1.170	0	0	0
31/08/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	712.0000	731.0000	2.669	0	0	0
31/08/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
31/08/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,512.0000	1,485.0000	(1.786)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	724.0000	699.0000	(3.453)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,713.0000	3,736.0000	0.619	0	0	0
31/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,963.0000	2,986.0000	0.776	0	0	0
31/08/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	284.0000	297.0000	4.577	0	0	0
31/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,951.0000	1,926.0000	(1.281)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
31/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,214.0000	2,237.0000	1.039	0	0	0
31/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	221.0000	211.0000	(4.525)	0	0	0
31/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,489.0000	4,465.0000	(0.535)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,077.0000	1,099.0000	2.043	0	0	0
31/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	558.0000	535.0000	(4.122)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,713.0000	2,736.0000	0.848	0	0	0
31/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,963.0000	3,986.0000	0.580	0	0	0
31/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,992.0000	2,968.0000	(0.802)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,763.0000	2,786.0000	0.832	0	0	0
31/08/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,064.0000	2,087.0000	1.114	0	0	0
31/08/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,213.0000	3,236.0000	0.716	0	0	0
31/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,513.0000	4,536.0000	0.510	0	0	0
31/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	639.0000	616.0000	(3.599)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,853.0000	1,827.0000	(1.403)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,213.0000	4,236.0000	0.546	0	0	0
31/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,518.0000	1,541.0000	1.515	0	0	0
31/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,263.0000	4,286.0000	0.540	0	0	0
31/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	102.0000	102.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,939.0000	3,916.0000	(0.584)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,839.0000	3,816.0000	(0.599)	0	0	0
31/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	480.0000	459.0000	(4.375)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	342.0000	356.0000	4.094	0	0	0
31/08/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	443.0000	422.0000	(4.740)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
31/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,013.0000	6,036.0000	0.383	0	0	0
31/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,755.0000	1,729.0000	(1.481)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
31/08/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,174.0000	1,197.0000	1.959	0	0	0
31/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,863.0000	3,886.0000	0.595	0	0	0
31/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	371.0000	353.0000	(4.852)	0	0	0
31/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,164.0000	2,187.0000	1.063	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	342.0000	356.0000	4.094	0	0	0
31/08/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,125.0000	1,148.0000	2.044	0	0	0
31/08/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,763.0000	5,786.0000	0.399	0	0	0
31/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	184.0000	188.0000	2.174	0	0	0
31/08/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,163.0000	4,186.0000	0.552	0	0	0
31/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	512.0000	528.0000	3.125	0	0	0
31/08/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,988.0000	5,965.0000	(0.384)	0	0	0
31/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,902.0000	1,876.0000	(1.367)	0	0	0
31/08/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,863.0000	2,886.0000	0.803	0	0	0
31/08/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
31/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,272.0000	1,295.0000	1.808	0	0	0
31/08/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,264.0000	2,287.0000	1.016	0	0	0
31/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,148.0000	2,123.0000	(1.164)	0	0	0
31/08/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,716.0000	1,739.0000	1.340	0	0	0
31/08/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,163.0000	3,186.0000	0.727	0	0	0
31/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
31/08/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,888.0000	7,864.0000	(0.304)	0	0	0
31/08/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,865.0000	1,888.0000	1.233	0	0	0
31/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	406.0000	387.0000	(4.680)	0	0	0
31/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,838.0000	5,815.0000	(0.394)	0	0	0
31/08/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	373.0000	387.0000	3.753	0	0	0
31/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,241.0000	3,217.0000	(0.741)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	981.0000	1,002.0000	2.141	0	0	0
31/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,263.0000	3,286.0000	0.705	0	0	0
31/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	160.0000	151.0000	(5.625)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,888.0000	5,865.0000	(0.391)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	371.0000	353.0000	(4.852)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,838.0000	7,814.0000	(0.306)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	589.0000	606.0000	2.886	0	0	0
31/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	284.0000	297.0000	4.577	0	0	0
31/08/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,889.0000	3,866.0000	(0.591)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,740.0000	3,716.0000	(0.642)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,114.0000	2,137.0000	1.088	0	0	0
31/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	184.0000	188.0000	2.174	0	0	0
31/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,738.0000	5,715.0000	(0.401)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,989.0000	3,966.0000	(0.577)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	221.0000	211.0000	(4.525)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,113.0000	3,136.0000	0.739	0	0	0
31/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,738.0000	7,714.0000	(0.310)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,988.0000	7,964.0000	(0.300)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,050.0000	2,024.0000	(1.268)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	169.0000	173.0000	2.367	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,013.0000	3,036.0000	0.763	0	0	0
31/08/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,139.0000	4,116.0000	(0.556)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,738.0000	4,715.0000	(0.485)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,089.0000	4,066.0000	(0.562)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,113.0000	4,136.0000	0.559	0	0	0
31/08/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,088.0000	6,065.0000	(0.378)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,238.0000	6,215.0000	(0.369)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,039.0000	4,016.0000	(0.569)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	406.0000	387.0000	(4.680)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,099.0000	2,074.0000	(1.191)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,038.0000	6,015.0000	(0.381)	0	0	0
31/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	169.0000	173.0000	2.367	0	0	0
31/08/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,038.0000	8,014.0000	(0.299)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	935.0000	955.0000	2.139	0	0	0
31/08/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,913.0000	3,936.0000	0.588	0	0	0
31/08/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,763.0000	3,786.0000	0.611	0	0	0
31/08/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,188.0000	8,164.0000	(0.293)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,766.0000	1,789.0000	1.302	0	0	0
31/08/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,816.0000	1,839.0000	1.267	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,138.0000	8,114.0000	(0.295)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,188.0000	6,165.0000	(0.372)	0	0	0
31/08/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,813.0000	3,836.0000	0.603	0	0	0
31/08/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	844.0000	863.0000	2.251	0	0	0
31/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,198.0000	2,172.0000	(1.183)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,813.0000	2,836.0000	0.818	0	0	0
31/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,088.0000	8,064.0000	(0.297)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,913.0000	2,936.0000	0.790	0	0	0
31/08/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,189.0000	4,166.0000	(0.549)	0	0	0
31/08/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,915.0000	1,938.0000	1.201	0	0	0
31/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,247.0000	2,222.0000	(1.113)	0	0	0
31/08/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	799.0000	818.0000	2.378	0	0	0
31/08/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,138.0000	6,115.0000	(0.375)	0	0	0
31/08/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,239.0000	4,216.0000	(0.543)	0	0	0
31/08/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,238.0000	8,214.0000	(0.291)	0	0	0
31/08/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/08/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,938.0000	5,915.0000	(0.387)	0	0	0
31/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,063.0000	6,086.0000	0.379	0	0	0
31/08/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/08/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,463.0000	1,437.0000	(1.777)	0	0	0
31/08/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,942.0000	2,918.0000	(0.816)	0	0	0
31/08/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,439.0000	4,415.0000	(0.541)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,568.0000	1,591.0000	1.467	0	0	0
31/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,563.0000	4,586.0000	0.504	0	0	0
31/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,063.0000	3,086.0000	0.751	0	0	0
31/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15			Currency Future	6.6602	6.6815	0.320	0.0000	0.0000	8
31/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,018.0000	2,039.0000	1.041	0	0	0
31/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,842.0000	5,821.0000	(0.359)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,087.0000	1,108.0000	1.932	0	0	0
31/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	146.0000	138.0000	(5.479)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,216.0000	2,237.0000	0.948	0	0	0
31/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	382.0000	391.0000	2.356	0	0	0
31/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,242.0000	6,220.0000	(0.352)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,841.0000	7,819.0000	(0.281)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	115.0000	108.0000	(6.087)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,060.0000	4,082.0000	0.542	0	0	0
31/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	675.0000	690.0000	2.222	0	0	0
31/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	304.0000	309.0000	1.645	0	0	0
31/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	349.0000	336.0000	(3.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,245.0000	4,224.0000	(0.495)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,991.0000	7,969.0000	(0.275)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,210.0000	3,232.0000	0.685	0	0	0
31/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,117.0000	2,138.0000	0.992	0	0	0
31/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	88.0000	82.0000	(6.818)	0	0	0
31/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	660.0000	642.0000	(2.727)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,858.0000	1,836.0000	(1.184)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	321.0000	327.0000	1.869	0	0	0
31/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,847.0000	3,826.0000	(0.546)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,110.0000	4,132.0000	0.535	0	0	0
31/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	749.0000	764.0000	2.003	0	0	0
31/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	359.0000	368.0000	2.507	0	0	0
31/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,010.0000	4,032.0000	0.549	0	0	0
31/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,161.0000	3,182.0000	0.664	0	0	0
31/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,111.0000	3,132.0000	0.675	0	0	0
31/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	607.0000	620.0000	2.142	0	0	0
31/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	220.0000	223.0000	1.364	0	0	0
31/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	22.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,710.0000	3,732.0000	0.593	0	0	0
31/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,762.0000	2,783.0000	0.760	0	0	0
31/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,011.0000	3,033.0000	0.731	0	0	0
31/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,166.0000	2,187.0000	0.970	0	0	0
31/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	543.0000	555.0000	2.210	0	0	0
31/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	245.0000	249.0000	1.633	0	0	0
31/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,091.0000	8,069.0000	(0.272)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,791.0000	7,769.0000	(0.282)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	484.0000	495.0000	2.273	0	0	0
31/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	711.0000	726.0000	2.110	0	0	0
31/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	29.0000	-	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
31/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,947.0000	3,925.0000	(0.557)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	63.0000	63.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	183.0000	174.0000	(4.918)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	183.0000	174.0000	(4.918)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,232.0000	1,253.0000	1.705	0	0	0
31/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,771.0000	1,792.0000	1.186	0	0	0
31/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,039.0000	1,060.0000	2.021	0	0	0
31/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,905.0000	1,884.0000	(1.102)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,092.0000	6,071.0000	(0.345)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,792.0000	5,771.0000	(0.363)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	321.0000	309.0000	(3.738)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,049.0000	2,027.0000	(1.074)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,968.0000	1,989.0000	1.067	0	0	0
31/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
31/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,942.0000	5,921.0000	(0.353)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	951.0000	969.0000	1.893	0	0	0
31/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,742.0000	5,721.0000	(0.366)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	203.0000	193.0000	(4.926)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	826.0000	843.0000	2.058	0	0	0
31/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,962.0000	2,983.0000	0.709	0	0	0
31/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	65.0000	65.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	431.0000	441.0000	2.320	0	0	0
31/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	543.0000	555.0000	2.210	0	0	0
31/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,798.0000	3,777.0000	(0.553)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,741.0000	7,719.0000	(0.284)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	304.0000	309.0000	1.645	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	513.0000	525.0000	2.339	0	0	0
31/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,285.0000	2,264.0000	(0.919)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,960.0000	3,982.0000	0.556	0	0	0
31/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,183.0000	1,205.0000	1.860	0	0	0
31/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
31/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,891.0000	7,869.0000	(0.279)	0	0	0
31/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	585.0000	567.0000	(3.077)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,919.0000	1,940.0000	1.094	0	0	0
31/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	444.0000	428.0000	(3.604)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	164.0000	155.0000	(5.488)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
31/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,941.0000	7,919.0000	(0.277)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,892.0000	5,871.0000	(0.356)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,748.0000	3,727.0000	(0.560)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	411.0000	396.0000	(3.650)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	574.0000	587.0000	2.265	0	0	0
31/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
31/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,087.0000	1,108.0000	1.932	0	0	0
31/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
31/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	444.0000	428.0000	(3.604)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	224.0000	214.0000	(4.464)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	130.0000	123.0000	(5.385)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,897.0000	3,876.0000	(0.539)	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
31/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,143.0000	2,123.0000	(0.933)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	70.0000	70.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	478.0000	461.0000	(3.556)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	340.0000	346.0000	1.765	0	0	0
31/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	340.0000	346.0000	1.765	0	0	0
31/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	607.0000	620.0000	2.142	0	0	0
31/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,241.0000	8,219.0000	(0.267)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	405.0000	415.0000	2.469	0	0	0
31/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,210.0000	4,232.0000	0.523	0	0	0
31/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,953.0000	1,931.0000	(1.126)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,096.0000	4,075.0000	(0.513)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	61.0000	61.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,135.0000	1,157.0000	1.938	0	0	0
31/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,061.0000	3,082.0000	0.686	0	0	0
31/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,280.0000	1,302.0000	1.719	0	0	0
31/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,001.0000	1,979.0000	(1.099)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	270.0000	259.0000	(4.074)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,067.0000	2,088.0000	1.016	0	0	0
31/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,265.0000	2,286.0000	0.927	0	0	0
31/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,260.0000	3,282.0000	0.675	0	0	0
31/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	379.0000	364.0000	(3.958)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,810.0000	1,788.0000	(1.215)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	295.0000	284.0000	(3.729)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	379.0000	364.0000	(3.958)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	146.0000	138.0000	(5.479)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	288.0000	293.0000	1.736	0	0	0
31/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	640.0000	654.0000	2.188	0	0	0
31/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,260.0000	4,282.0000	0.516	0	0	0
31/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	457.0000	468.0000	2.407	0	0	0
31/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,860.0000	3,882.0000	0.570	0	0	0
31/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,712.0000	2,734.0000	0.811	0	0	0
31/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,992.0000	5,971.0000	(0.350)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,721.0000	1,742.0000	1.220	0	0	0
31/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,141.0000	8,119.0000	(0.270)	0	0	0
31/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	258.0000	262.0000	1.550	0	0	0
31/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,996.0000	3,975.0000	(0.526)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	995.0000	1,013.0000	1.809	0	0	0
31/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	321.0000	309.0000	(3.738)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	548.0000	531.0000	(3.102)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	382.0000	391.0000	2.356	0	0	0
31/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,096.0000	2,076.0000	(0.954)	0	0	0
31/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,046.0000	4,025.0000	(0.519)	0	0	0
31/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,760.0000	3,782.0000	0.585	0	0	0
31/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,290.0000	8,269.0000	(0.253)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,142.0000	6,121.0000	(0.342)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,146.0000	4,124.0000	(0.531)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,292.0000	6,270.0000	(0.350)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,869.0000	1,890.0000	1.124	0	0	0
31/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,912.0000	2,933.0000	0.721	0	0	0
31/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,910.0000	3,932.0000	0.563	0	0	0
31/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	787.0000	803.0000	2.033	0	0	0
31/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,862.0000	2,883.0000	0.734	0	0	0
31/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	909.0000	926.0000	1.870	0	0	0
31/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
31/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
31/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
31/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	512.0000	496.0000	(3.125)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,332.0000	2,312.0000	(0.858)	0	0	0
31/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,190.0000	2,170.0000	(0.913)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
31/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,295.0000	4,274.0000	(0.489)	0	0	0
31/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	59.0000	59.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
31/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
31/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,160.0000	4,182.0000	0.529	0	0	0
31/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,237.0000	2,217.0000	(0.894)	0	0	0
31/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	867.0000	884.0000	1.961	0	0	0
31/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,042.0000	6,021.0000	(0.348)	0	0	0
31/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,820.0000	1,841.0000	1.154	0	0	0
31/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,810.0000	3,832.0000	0.577	0	0	0
31/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,041.0000	8,019.0000	(0.274)	0	0	0
31/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,812.0000	2,833.0000	0.747	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2010/03/15	10.85	Put	Currency Future	4,195.0000	4,174.0000	(0.501)	0	0	0
31/08/2009	ZAAD 2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/08/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/08/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/08/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	8,191.0000	8,169.0000	(0.269)	0	0	0
31/08/2009	ZAAD 2010/03/15	12.85	Put	Currency Future	6,192.0000	6,171.0000	(0.339)	0	0	0

Grand Total: **1,215,119**