



Derivatives High/Low Report

High/Low for 17/09/2009

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
17/09/2009	\$ / R 2009/12/14			Currency Future	7.4580	7.4976	0.531	7.5200	7.4200	326,864
17/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	667.0000	635.0000	(4.798)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,942.0000	5,903.0000	(0.656)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	434.0000	407.0000	(6.221)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,293.0000	1,256.0000	(2.862)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
17/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,869.0000	1,831.0000	(2.033)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	192.0000	205.0000	6.771	0	0	0
17/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,043.0000	4,003.0000	(0.989)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,246.0000	1,209.0000	(2.970)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	179.0000	166.0000	(7.263)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
17/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,106.0000	1,070.0000	(3.255)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
17/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	387.0000	413.0000	6.718	0	0	0
17/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
17/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	750.0000	718.0000	(4.267)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,092.0000	8,052.0000	(0.494)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,650.0000	2,611.0000	(1.472)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	755.0000	790.0000	4.636	0	0	0
17/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	837.0000	803.0000	(4.062)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	154.0000	164.0000	6.494	0	0	0
17/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	125.0000	133.0000	6.400	0	0	2,500
17/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,355.0000	2,317.0000	(1.614)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	881.0000	846.0000	(3.973)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	95.0000	101.0000	6.316	0	0	87
17/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	842.0000	877.0000	4.157	0	0	0
17/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	546.0000	517.0000	(5.311)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,842.0000	7,802.0000	(0.510)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,458.0000	2,498.0000	1.627	0	0	0
17/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,442.0000	7,402.0000	(0.537)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	450.0000	479.0000	6.444	0	0	0
17/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	837.0000	803.0000	(4.062)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,158.0000	3,198.0000	1.267	0	0	0
17/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
17/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,392.0000	8,352.0000	(0.477)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,792.0000	7,752.0000	(0.513)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,942.0000	7,902.0000	(0.504)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,152.0000	1,116.0000	(3.125)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,192.0000	8,152.0000	(0.488)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,642.0000	6,602.0000	(0.602)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,316.0000	1,355.0000	2.964	0	0	0
17/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
17/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,810.0000	1,850.0000	2.210	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
17/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,808.0000	2,848.0000	1.425	0	0	0
17/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	932.0000	968.0000	3.863	0	0	0
17/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
17/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,340.0000	1,303.0000	(2.761)	0	0	0
17/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,309.0000	2,348.0000	1.689	0	0	0
17/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	108.0000	115.0000	6.481	0	0	0
17/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	632.0000	665.0000	5.222	0	0	0
17/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,562.0000	1,601.0000	2.497	0	0	0
17/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
17/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,042.0000	9,002.0000	(0.442)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	142.0000	131.0000	(7.746)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,992.0000	5,953.0000	(0.651)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,908.0000	3,948.0000	1.024	0	0	0
17/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,159.0000	2,198.0000	1.806	0	0	0
17/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,404.0000	2,366.0000	(1.581)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,308.0000	3,348.0000	1.209	0	0	0
17/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,711.0000	1,750.0000	2.279	0	0	0
17/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,246.0000	1,209.0000	(2.970)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,892.0000	6,852.0000	(0.580)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,342.0000	7,302.0000	(0.545)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	73.0000	77.0000	5.479	0	0	247

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	278.0000	300.0000	7.914	306	306	21
17/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,199.0000	1,163.0000	(3.003)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,708.0000	2,748.0000	1.477	0	0	0
17/09/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,892.0000	8,852.0000	(0.450)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,409.0000	2,448.0000	1.619	0	0	0
17/09/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
17/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,016.0000	1,977.0000	(1.935)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,742.0000	4,703.0000	(0.822)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,842.0000	8,802.0000	(0.452)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
17/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,692.0000	6,652.0000	(0.598)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,892.0000	5,853.0000	(0.662)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,942.0000	8,902.0000	(0.447)	0	0	0
17/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,749.0000	2,710.0000	(1.419)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,458.0000	3,498.0000	1.157	0	0	0
17/09/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	1,015.0000	980.0000	(3.448)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	508.0000	479.0000	(5.709)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	508.0000	479.0000	(5.709)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,942.0000	6,902.0000	(0.576)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
17/09/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
17/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

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17/09/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,259.0000	2,298.0000	1.726	0	0	0
17/09/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,267.0000	1,306.0000	3.078	0	0	0
17/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,199.0000	1,163.0000	(3.003)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,042.0000	7,002.0000	(0.568)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
17/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	358.0000	383.0000	6.983	0	0	0
17/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	270.0000	252.0000	(6.667)	243	243	10
17/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,531.0000	1,493.0000	(2.482)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,404.0000	2,366.0000	(1.581)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,294.0000	3,255.0000	(1.184)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	708.0000	676.0000	(4.520)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	978.0000	1,015.0000	3.783	0	0	0
17/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	192.0000	205.0000	6.771	0	0	0
17/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,453.0000	2,414.0000	(1.590)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	78.0000	82.0000	5.128	73	73	50
17/09/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,692.0000	8,652.0000	(0.460)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,608.0000	2,648.0000	1.534	0	0	0
17/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,558.0000	2,598.0000	1.564	0	0	0
17/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	626.0000	595.0000	(4.952)	0	0	0
17/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,842.0000	4,803.0000	(0.805)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
17/09/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,551.0000	2,513.0000	(1.490)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	434.0000	407.0000	(6.221)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
17/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,258.0000	3,298.0000	1.228	0	0	0
17/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,542.0000	8,502.0000	(0.468)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	101.0000	108.0000	6.931	0	0	0
17/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	970.0000	935.0000	(3.608)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
17/09/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,958.0000	2,998.0000	1.352	0	0	0
17/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,195.0000	3,156.0000	(1.221)	0	0	0
17/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,658.0000	3,698.0000	1.093	0	0	0
17/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,387.0000	1,350.0000	(2.668)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,158.0000	4,198.0000	0.962	0	0	0
17/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,612.0000	1,651.0000	2.419	0	0	0
17/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,699.0000	2,660.0000	(1.445)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	45.0000	48.0000	6.667	0	0	75
17/09/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,344.0000	3,305.0000	(1.166)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,842.0000	6,802.0000	(0.585)	0	0	0
17/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,992.0000	8,952.0000	(0.445)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,579.0000	1,541.0000	(2.407)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,959.0000	1,999.0000	2.042	0	0	0
17/09/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,169.0000	1,208.0000	3.336	0	0	0
17/09/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,892.0000	7,852.0000	(0.507)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	64.0000	58.0000	(9.375)	0	0	0
17/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,792.0000	8,752.0000	(0.455)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	793.0000	760.0000	(4.161)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,723.0000	1,685.0000	(2.205)	0	0	0
17/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	672.0000	705.0000	4.911	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	134.0000	142.0000	5.970	0	0	200
17/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	925.0000	890.0000	(3.784)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	626.0000	595.0000	(4.952)	0	0	0
17/09/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
17/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,658.0000	2,698.0000	1.505	0	0	0
17/09/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,742.0000	8,702.0000	(0.458)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,392.0000	6,353.0000	(0.610)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	300.0000	278.0000	(7.333)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,792.0000	6,752.0000	(0.589)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,608.0000	3,648.0000	1.109	0	0	0
17/09/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	11,185
17/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
17/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	9,530
17/09/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,463.0000	1,502.0000	2.666	0	0	0
17/09/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,306.0000	2,268.0000	(1.648)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
17/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,293.0000	1,256.0000	(2.862)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,096.0000	3,056.0000	(1.292)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,798.0000	2,759.0000	(1.394)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,542.0000	5,503.0000	(0.704)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	258.0000	275.0000	6.589	0	0	747
17/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
17/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,742.0000	6,702.0000	(0.593)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	556.0000	586.0000	5.396	0	0	0
17/09/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
17/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	260
17/09/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,892.0000	4,853.0000	(0.797)	0	0	0
17/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,096.0000	3,056.0000	(1.292)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	586.0000	555.0000	(5.290)	0	0	100
17/09/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,699.0000	2,660.0000	(1.445)	0	0	0
17/09/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,692.0000	7,652.0000	(0.520)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,643.0000	3,604.0000	(1.071)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,642.0000	4,603.0000	(0.840)	0	0	0
17/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	593.0000	625.0000	5.396	0	0	0
17/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
17/09/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	144.0000	153.0000	6.250	0	0	1,700
17/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,483.0000	1,445.0000	(2.562)	0	0	0
17/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	418.0000	445.0000	6.459	0	0	0
17/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,693.0000	3,654.0000	(1.056)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,658.0000	2,698.0000	1.505	0	0	0
17/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	332.0000	308.0000	(7.229)	0	0	0
17/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,708.0000	3,748.0000	1.079	0	0	0
17/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
17/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,192.0000	5,153.0000	(0.751)	0	0	0
17/09/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,650.0000	2,611.0000	(1.472)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,593.0000	3,554.0000	(1.085)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,661.0000	1,701.0000	2.408	0	0	0
17/09/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	240.0000	256.0000	6.667	0	0	0
17/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,292.0000	8,252.0000	(0.482)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,435.0000	1,397.0000	(2.648)	0	0	0
17/09/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,483.0000	1,445.0000	(2.562)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.15	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
17/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	470.0000	443.0000	(5.745)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	330.0000	354.0000	7.273	0	0	0
17/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
17/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,908.0000	3,948.0000	1.024	0	0	0
17/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
17/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,208.0000	3,248.0000	1.247	0	0	0
17/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,642.0000	8,602.0000	(0.463)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,592.0000	5,553.0000	(0.697)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,060.0000	1,025.0000	(3.302)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,209.0000	2,171.0000	(1.720)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
17/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
17/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,058.0000	3,098.0000	1.308	0	0	0
17/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,109.0000	2,149.0000	1.897	0	0	0
17/09/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,908.0000	2,948.0000	1.376	0	0	0
17/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,152.0000	1,116.0000	(3.125)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,392.0000	4,353.0000	(0.888)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,292.0000	7,252.0000	(0.549)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.40	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
17/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,218.0000	1,257.0000	3.202	0	0	0
17/09/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,059.0000	2,099.0000	1.943	0	0	0
17/09/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,108.0000	3,148.0000	1.287	0	0	0
17/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,910.0000	1,949.0000	2.042	0	0	0
17/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,359.0000	2,398.0000	1.653	0	0	0
17/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	970.0000	935.0000	(3.608)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,992.0000	4,953.0000	(0.781)	0	0	0
17/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	160.0000	148.0000	(7.500)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,209.0000	2,248.0000	1.766	0	0	0
17/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
17/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,121.0000	1,159.0000	3.390	0	0	0
17/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,365.0000	1,404.0000	2.857	0	0	0
17/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
17/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,192.0000	6,153.0000	(0.630)	0	0	0
17/09/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,072.0000	1,111.0000	3.638	0	0	0
17/09/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	484.0000	513.0000	5.992	0	0	0
17/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
17/09/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,008.0000	4,048.0000	0.998	0	0	0
17/09/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
17/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	41.0000	43.0000	4.878	0	0	15,512
17/09/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,042.0000	8,002.0000	(0.497)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
17/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,392.0000	7,352.0000	(0.541)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	3,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,843.0000	3,803.0000	(1.041)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,242.0000	8,202.0000	(0.485)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,060.0000	1,025.0000	(3.302)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,842.0000	4,803.0000	(0.805)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,558.0000	3,598.0000	1.124	0	0	0
17/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,064.0000	2,026.0000	(1.841)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	98.0000	89.0000	(9.184)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,743.0000	3,704.0000	(1.042)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	160.0000	148.0000	(7.500)	0	0	5,000
17/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	925.0000	890.0000	(3.784)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,112.0000	2,074.0000	(1.799)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
17/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	364.0000	340.0000	(6.593)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,142.0000	7,102.0000	(0.560)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,808.0000	3,848.0000	1.050	0	0	0
17/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	418.0000	445.0000	6.459	0	0	0
17/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,016.0000	1,977.0000	(1.935)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	303.0000	326.0000	7.591	0	0	15,512
17/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	207.0000	220.0000	6.280	0	0	0
17/09/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,193.0000	4,153.0000	(0.954)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	708.0000	676.0000	(4.520)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,245.0000	3,205.0000	(1.233)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,492.0000	7,452.0000	(0.534)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	399.0000	373.0000	(6.516)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	932.0000	968.0000	3.863	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,442.0000	8,402.0000	(0.474)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,008.0000	3,048.0000	1.330	0	0	0
17/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	222.0000	237.0000	6.757	0	0	0
17/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,024.0000	1,063.0000	3.809	0	0	0
17/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	245.0000	228.0000	(6.939)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,592.0000	6,552.0000	(0.607)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,869.0000	1,831.0000	(2.033)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,821.0000	1,782.0000	(2.142)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,009.0000	2,049.0000	1.991	0	0	0
17/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,392.0000	5,353.0000	(0.723)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	116.0000	124.0000	6.897	0	0	100
17/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,494.0000	3,454.0000	(1.145)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,492.0000	8,452.0000	(0.471)	0	0	0
17/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,358.0000	3,398.0000	1.191	0	0	0
17/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	178.0000	190.0000	6.742	0	0	0
17/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,193.0000	4,153.0000	(0.954)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,661.0000	1,701.0000	2.408	0	0	0
17/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	278.0000	300.0000	7.914	0	0	0
17/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,967.0000	1,928.0000	(1.983)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,772.0000	1,734.0000	(2.144)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,792.0000	4,753.0000	(0.814)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	270.0000	252.0000	(6.667)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	178.0000	190.0000	6.742	0	0	0
17/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,993.0000	3,953.0000	(1.002)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,592.0000	4,553.0000	(0.849)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,992.0000	6,952.0000	(0.572)	0	0	0
17/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,601.0000	2,562.0000	(1.499)	0	0	0
17/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,592.0000	8,552.0000	(0.466)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,675.0000	1,637.0000	(2.269)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	713.0000	747.0000	4.769	0	0	0
17/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	470.0000	443.0000	(5.745)	0	0	200
17/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	30.0000	31.0000	3.333	0	0	100
17/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	593.0000	625.0000	5.396	0	0	0
17/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	192.0000	205.0000	6.771	0	0	0
17/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,513.0000	1,552.0000	2.578	0	0	0
17/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,392.0000	5,353.0000	(0.723)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	434.0000	407.0000	(6.221)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,508.0000	3,548.0000	1.140	0	0	0
17/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,258.0000	2,219.0000	(1.727)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,024.0000	1,063.0000	3.809	0	0	0
17/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	332.0000	308.0000	(7.229)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,492.0000	6,453.0000	(0.601)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	713.0000	747.0000	4.769	0	0	0
17/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,093.0000	4,053.0000	(0.977)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	240.0000	256.0000	6.667	0	0	0
17/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,009.0000	2,049.0000	1.991	0	0	0
17/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.80	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
17/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,508.0000	2,548.0000	1.595	0	0	0
17/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,858.0000	3,898.0000	1.037	0	0	0
17/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,342.0000	8,302.0000	(0.480)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,992.0000	7,952.0000	(0.501)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,542.0000	6,503.0000	(0.596)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,161.0000	2,123.0000	(1.758)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,292.0000	6,253.0000	(0.620)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,142.0000	8,102.0000	(0.491)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
17/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,092.0000	5,053.0000	(0.766)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
17/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,192.0000	5,153.0000	(0.751)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,092.0000	7,052.0000	(0.564)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,435.0000	1,397.0000	(2.648)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,392.0000	4,353.0000	(0.888)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,442.0000	4,403.0000	(0.878)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,793.0000	3,753.0000	(1.055)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	111.0000	102.0000	(8.108)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	798.0000	833.0000	4.386	0	0	0
17/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,408.0000	3,448.0000	1.174	0	0	0
17/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,342.0000	4,303.0000	(0.898)	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
17/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,414.0000	1,453.0000	2.758	0	0	0
17/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,394.0000	3,355.0000	(1.149)	0	0	0
17/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	519.0000	549.0000	5.780	0	0	0
17/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,492.0000	4,453.0000	(0.868)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,531.0000	1,493.0000	(2.482)	0	0	0
17/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,893.0000	3,853.0000	(1.027)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,792.0000	5,753.0000	(0.673)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,892.0000	5,853.0000	(0.662)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,692.0000	4,653.0000	(0.831)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,947.0000	2,907.0000	(1.357)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,772.0000	1,734.0000	(2.144)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	3,958.0000	3,998.0000	1.011	0	0	0
17/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
17/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,344.0000	3,305.0000	(1.166)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,093.0000	4,053.0000	(0.977)	0	0	0
17/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,342.0000	6,303.0000	(0.615)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,996.0000	2,957.0000	(1.302)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,502.0000	2,463.0000	(1.559)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,843.0000	3,803.0000	(1.041)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,008.0000	3,048.0000	1.330	0	0	0
17/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,143.0000	4,103.0000	(0.965)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,092.0000	6,053.0000	(0.640)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,860.0000	1,899.0000	2.097	0	0	0
17/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,642.0000	4,603.0000	(0.840)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,145.0000	3,106.0000	(1.240)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,858.0000	2,898.0000	1.400	0	0	0
17/09/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,758.0000	3,798.0000	1.064	0	0	0
17/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
17/09/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	886.0000	923.0000	4.176	0	0	0
17/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,758.0000	2,798.0000	1.450	0	0	0
17/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,258.0000	2,219.0000	(1.727)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,675.0000	1,637.0000	(2.269)	0	0	0
17/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,642.0000	7,602.0000	(0.523)	0	0	0
17/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,760.0000	1,800.0000	2.273	0	0	0
17/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,842.0000	5,803.0000	(0.668)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,161.0000	2,123.0000	(1.758)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,943.0000	3,903.0000	(1.014)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	19.0000	20.0000	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
17/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,444.0000	3,404.0000	(1.161)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,442.0000	6,403.0000	(0.605)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,749.0000	2,710.0000	(1.419)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,848.0000	2,808.0000	(1.404)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,942.0000	4,903.0000	(0.789)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,593.0000	3,554.0000	(1.085)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,542.0000	4,503.0000	(0.859)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,897.0000	2,858.0000	(1.346)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,642.0000	5,603.0000	(0.691)	0	0	0
17/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,342.0000	5,303.0000	(0.730)	0	0	0
17/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,742.0000	5,703.0000	(0.679)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,544.0000	3,504.0000	(1.129)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,242.0000	5,203.0000	(0.744)	0	0	0
17/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,046.0000	3,007.0000	(1.280)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,442.0000	4,403.0000	(0.878)	0	0	0
17/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,142.0000	5,103.0000	(0.758)	0	0	0
17/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,387.0000	1,350.0000	(2.668)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,918.0000	1,880.0000	(1.981)	0	0	0
17/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
17/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

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17/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,342.0000	5,303.0000	(0.730)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,042.0000	6,003.0000	(0.645)	0	0	0
17/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,502.0000	2,463.0000	(1.559)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,292.0000	4,253.0000	(0.909)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,492.0000	5,453.0000	(0.710)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,892.0000	4,853.0000	(0.797)	0	0	0
17/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
17/09/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,142.0000	6,103.0000	(0.635)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,342.0000	4,303.0000	(0.898)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,442.0000	5,403.0000	(0.717)	0	0	0
17/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,042.0000	5,003.0000	(0.774)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,642.0000	5,603.0000	(0.691)	0	0	0
17/09/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,243.0000	4,203.0000	(0.943)	0	0	0
17/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,242.0000	6,203.0000	(0.625)	0	0	0
17/09/2009	\$ / R	2010/03/15			Currency Future	7.5797	7.6185	0.512	7.5900	7.5300	8,212
17/09/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	852.0000	823.0000	(3.404)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	735.0000	707.0000	(3.810)	0	0	0
17/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,387.0000	2,351.0000	(1.508)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
17/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,554.0000	3,516.0000	(1.069)	0	0	0
17/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
17/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,064.0000	3,026.0000	(1.240)	0	0	0
17/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,531.0000	2,494.0000	(1.462)	0	0	0

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17/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	3,930.0000	3,969.0000	0.992	0	0	0
17/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	402.0000	419.0000	4.229	0	0	0
17/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
17/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
17/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
17/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,362.0000	1,328.0000	(2.496)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,936.0000	4,897.0000	(0.790)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	422.0000	401.0000	(4.976)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,966.0000	2,929.0000	(1.247)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,223.0000	1,259.0000	2.944	0	0	0
17/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,724.0000	2,687.0000	(1.358)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
17/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,682.0000	2,721.0000	1.454	0	0	0
17/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	264.0000	276.0000	4.545	0	0	0
17/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
17/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	5,035.0000	4,996.0000	(0.775)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,929.0000	5,891.0000	(0.641)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,772.0000	2,735.0000	(1.335)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,886.0000	4,848.0000	(0.778)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,551.0000	1,588.0000	2.386	0	0	0
17/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,004.0000	1,036.0000	3.187	0	0	0
17/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
17/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
17/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	34.0000	35.0000	2.941	0	0	18,339
17/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,259.0000	3,222.0000	(1.135)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,571.0000	8,532.0000	(0.455)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,582.0000	2,621.0000	1.510	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,821.0000	2,783.0000	(1.347)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,131.0000	3,170.0000	1.246	0	0	0
17/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,631.0000	5,592.0000	(0.693)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
17/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,433.0000	2,472.0000	1.603	0	0	0
17/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,180.0000	4,219.0000	0.933	0	0	0
17/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
17/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,497.0000	1,463.0000	(2.271)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,675.0000	2,638.0000	(1.383)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,197.0000	2,161.0000	(1.639)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,831.0000	2,870.0000	1.378	0	0	0
17/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	1,938.0000	1,976.0000	1.961	0	0	0
17/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,435.0000	2,398.0000	(1.520)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,871.0000	8,832.0000	(0.440)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,471.0000	8,432.0000	(0.460)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,580.0000	3,619.0000	1.089	0	0	0
17/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,136.0000	2,174.0000	1.779	0	0	0
17/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
17/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
17/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,973.0000	6,934.0000	(0.559)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	366.0000	381.0000	4.098	0	0	0
17/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,588.0000	1,554.0000	(2.141)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	2,931.0000	2,970.0000	1.331	0	0	0
17/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,743.0000	1,781.0000	2.180	0	0	0
17/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	705.0000	733.0000	3.972	0	0	0
17/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,971.0000	8,932.0000	(0.435)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,923.0000	6,884.0000	(0.563)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,821.0000	7,782.0000	(0.499)	0	0	0
17/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,732.0000	2,771.0000	1.428	0	0	0
17/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
17/09/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,873.0000	6,835.0000	(0.553)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
17/09/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,057.0000	1,026.0000	(2.933)	0	0	0
17/09/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,921.0000	8,882.0000	(0.437)	0	0	0
17/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	812.0000	783.0000	(3.571)	0	0	0
17/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	175.0000	165.0000	(5.714)	0	0	0
17/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	1,015.0000	984.0000	(3.054)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
17/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
17/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,821.0000	8,782.0000	(0.442)	0	0	0
17/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,073.0000	7,034.0000	(0.551)	0	0	0
17/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,841.0000	1,878.0000	2.010	0	0	0
17/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,823.0000	6,785.0000	(0.557)	0	0	0
17/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	349.0000	364.0000	4.298	0	0	0
17/09/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	242.0000	252.0000	4.132	0	0	279
17/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	147.0000	153.0000	4.082	0	0	0
17/09/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,531.0000	2,494.0000	(1.462)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	195.0000	203.0000	4.103	0	0	0
17/09/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	486.0000	463.0000	(4.733)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,889.0000	3,851.0000	(0.977)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	159.0000	165.0000	3.774	0	0	0
17/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	486.0000	463.0000	(4.733)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,318.0000	1,284.0000	(2.580)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,315.0000	1,352.0000	2.814	0	0	0
17/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,283.0000	5,244.0000	(0.738)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	366.0000	381.0000	4.098	0	0	0
17/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,751.0000	3,713.0000	(1.013)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	892.0000	862.0000	(3.363)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	454.0000	431.0000	(5.066)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,103.0000	2,067.0000	(1.712)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	519.0000	495.0000	(4.624)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	640.0000	667.0000	4.219	0	0	0
17/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	9,071.0000	9,032.0000	(0.430)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,333.0000	5,294.0000	(0.731)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	153.0000	159.0000	3.922	0	0	0
17/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	210.0000	198.0000	(5.714)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,229.0000	1,197.0000	(2.604)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
17/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,721.0000	8,682.0000	(0.447)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
17/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,273.0000	1,240.0000	(2.592)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,161.0000	3,124.0000	(1.171)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	222.0000	231.0000	4.054	0	0	0
17/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	847.0000	877.0000	3.542	0	0	0
17/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	187.0000	194.0000	3.743	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,382.0000	5,344.0000	(0.706)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,475.0000	6,437.0000	(0.587)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
17/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,589.0000	4,551.0000	(0.828)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	166.0000	172.0000	3.614	0	0	0
17/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	923.0000	955.0000	3.467	0	0	0
17/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	697.0000	670.0000	(3.874)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,181.0000	3,219.0000	1.195	0	0	0
17/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	7,023.0000	6,984.0000	(0.555)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,284.0000	2,323.0000	1.708	0	0	0
17/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,483.0000	2,446.0000	(1.490)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	94.0000	87.0000	(7.447)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,821.0000	2,783.0000	(1.347)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,505.0000	3,467.0000	(1.084)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,456.0000	1,493.0000	2.541	0	0	0
17/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,185.0000	2,224.0000	1.785	0	0	0
17/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	9,021.0000	8,982.0000	(0.432)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,281.0000	3,319.0000	1.158	0	0	0
17/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,533.0000	2,571.0000	1.500	0	0	0
17/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	17.0000	18.0000	5.882	0	0	28,586
17/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,530.0000	3,569.0000	1.105	0	0	0
17/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
17/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,724.0000	6,685.0000	(0.580)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,432.0000	5,393.0000	(0.718)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,961.0000	1,925.0000	(1.836)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	277.0000	288.0000	3.971	0	0	0
17/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,737.0000	4,699.0000	(0.802)	0	0	0
17/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,430.0000	3,469.0000	1.137	0	0	0
17/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,820.0000	1,785.0000	(1.923)	0	0	0
17/09/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	660.0000	633.0000	(4.091)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	773.0000	745.0000	(3.622)	0	0	0
17/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	422.0000	443.0000	4.976	0	0	15,890
17/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,800.0000	3,762.0000	(1.000)	0	0	0
17/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,071.0000	8,032.0000	(0.483)	0	0	0
17/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	383.0000	400.0000	4.439	0	0	279
17/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
17/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	253.0000	263.0000	3.953	0	0	0
17/09/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,774.0000	6,735.0000	(0.576)	0	0	0
17/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	172.0000	179.0000	4.070	0	0	0
17/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,435.0000	2,398.0000	(1.520)	0	0	0
17/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,787.0000	4,749.0000	(0.794)	0	0	0
17/09/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,406.0000	3,368.0000	(1.116)	0	0	0
17/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,727.0000	1,692.0000	(2.027)	0	0	0
17/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,771.0000	8,732.0000	(0.445)	0	0	0
17/09/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,599.0000	1,636.0000	2.314	0	0	0
17/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,357.0000	3,319.0000	(1.132)	0	0	0
17/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
17/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,914.0000	1,878.0000	(1.881)	0	0	0
17/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,581.0000	5,542.0000	(0.699)	0	0	0
17/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
17/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
17/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
17/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
17/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	37.0000	38.0000	2.703	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
17/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,441.0000	4,403.0000	(0.856)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	5,084.0000	5,046.0000	(0.747)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	212.0000	221.0000	4.245	0	0	0
17/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,867.0000	1,831.0000	(1.928)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
17/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	83.0000	77.0000	(7.229)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	366.0000	349.0000	(4.645)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	933.0000	902.0000	(3.323)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
17/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,505.0000	3,467.0000	(1.084)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	963.0000	995.0000	3.323	0	0	0
17/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,245.0000	2,208.0000	(1.648)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,772.0000	2,735.0000	(1.335)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,688.0000	4,650.0000	(0.811)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,638.0000	4,600.0000	(0.819)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,985.0000	4,947.0000	(0.762)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	496.0000	519.0000	4.637	0	0	0
17/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	231.0000	241.0000	4.329	0	0	0
17/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	316.0000	301.0000	(4.747)	0	0	0
17/09/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,271.0000	8,232.0000	(0.472)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,497.0000	1,463.0000	(2.271)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,579.0000	2,542.0000	(1.435)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,177.0000	1,213.0000	3.059	0	0	0
17/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	230.0000	217.0000	(5.652)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
17/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
17/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	290.0000	302.0000	4.138	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	159.0000	149.0000	(6.289)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,531.0000	5,493.0000	(0.687)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,787.0000	4,749.0000	(0.794)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	293.0000	278.0000	(5.119)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	446.0000	467.0000	4.709	0	0	0
17/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	341.0000	324.0000	(4.985)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	553.0000	529.0000	(4.340)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,421.0000	8,382.0000	(0.463)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,186.0000	1,153.0000	(2.782)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,113.0000	3,075.0000	(1.221)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
17/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
17/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	470.0000	493.0000	4.894	0	0	0
17/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	333.0000	347.0000	4.204	0	0	0
17/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	739.0000	768.0000	3.924	0	0	0
17/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,730.0000	3,769.0000	1.046	0	0	0
17/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
17/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
17/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,869.0000	2,832.0000	(1.290)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	523.0000	547.0000	4.589	0	0	0
17/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
17/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	392.0000	374.0000	(4.592)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,540.0000	4,501.0000	(0.859)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,143.0000	1,111.0000	(2.800)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,269.0000	1,305.0000	2.837	0	0	0
17/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	179.0000	187.0000	4.469	0	0	15,890

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
17/09/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,820.0000	1,785.0000	(1.923)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,132.0000	1,168.0000	3.180	0	0	0
17/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,407.0000	1,373.0000	(2.416)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
17/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,961.0000	1,925.0000	(1.836)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
17/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,330.0000	3,369.0000	1.171	0	0	0
17/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,836.0000	4,798.0000	(0.786)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
17/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
17/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	974.0000	943.0000	(3.183)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,452.0000	1,418.0000	(2.342)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
17/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,292.0000	2,256.0000	(1.571)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,627.0000	2,590.0000	(1.408)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,100.0000	1,068.0000	(2.909)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,340.0000	2,303.0000	(1.581)	0	0	0
17/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
17/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	110.0000	114.0000	3.636	0	0	18,339
17/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
17/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,340.0000	2,303.0000	(1.581)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,695.0000	1,733.0000	2.242	0	0	0
17/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	624.0000	598.0000	(4.167)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	69.0000	72.0000	4.348	0	0	28,586
17/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,227.0000	6,188.0000	(0.626)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,150.0000	2,114.0000	(1.674)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,681.0000	1,645.0000	(2.142)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	810.0000	840.0000	3.704	0	0	0
17/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	2,981.0000	3,020.0000	1.308	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,087.0000	1,123.0000	3.312	0	0	0
17/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,334.0000	2,372.0000	1.628	0	0	0
17/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	130.0000	121.0000	(6.923)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
17/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,150.0000	2,114.0000	(1.674)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,948.0000	3,910.0000	(0.963)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	609.0000	635.0000	4.269	0	0	0
17/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	672.0000	699.0000	4.018	0	0	0
17/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,037.0000	2,075.0000	1.865	0	0	0
17/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	303.0000	316.0000	4.290	0	0	0
17/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,603.0000	3,565.0000	(1.055)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,086.0000	2,124.0000	1.822	0	0	0
17/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,483.0000	2,522.0000	1.571	0	0	0
17/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,780.0000	5,741.0000	(0.675)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,259.0000	3,222.0000	(1.135)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,482.0000	5,443.0000	(0.711)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,081.0000	3,120.0000	1.266	0	0	0
17/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,671.0000	8,632.0000	(0.450)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,078.0000	6,040.0000	(0.625)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,503.0000	1,540.0000	2.462	0	0	0
17/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,047.0000	4,009.0000	(0.939)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,997.0000	3,959.0000	(0.951)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,235.0000	2,273.0000	1.700	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,674.0000	6,636.0000	(0.569)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,543.0000	1,508.0000	(2.268)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,627.0000	2,590.0000	(1.408)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	192.0000	181.0000	(5.729)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
17/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
17/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,634.0000	1,599.0000	(2.142)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,849.0000	3,811.0000	(0.987)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,031.0000	3,070.0000	1.287	0	0	0
17/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,045.0000	1,078.0000	3.158	0	0	0
17/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,362.0000	1,398.0000	2.643	0	0	0
17/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	2,056.0000	2,020.0000	(1.751)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,103.0000	2,067.0000	(1.712)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,521.0000	8,482.0000	(0.458)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	83.0000	77.0000	(7.229)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	271.0000	257.0000	(5.166)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,800.0000	3,762.0000	(1.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	1,987.0000	2,025.0000	1.912	0	0	0
17/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	963.0000	995.0000	3.323	0	0	0
17/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,525.0000	6,486.0000	(0.598)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	250.0000	236.0000	(5.600)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,087.0000	1,123.0000	3.312	0	0	0
17/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	588.0000	563.0000	(4.252)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	774.0000	803.0000	3.747	0	0	0
17/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
17/09/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	579.0000	605.0000	4.491	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,889.0000	1,927.0000	2.012	0	0	0
17/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	422.0000	443.0000	4.976	0	0	0
17/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
17/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
17/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,231.0000	3,269.0000	1.176	0	0	0
17/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,121.0000	8,082.0000	(0.480)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	392.0000	374.0000	(4.592)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,425.0000	6,387.0000	(0.591)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
17/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
17/09/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,681.0000	5,642.0000	(0.686)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
17/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,113.0000	3,075.0000	(1.221)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
17/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,480.0000	3,519.0000	1.121	0	0	0
17/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,971.0000	7,932.0000	(0.489)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,357.0000	3,319.0000	(1.132)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,037.0000	2,075.0000	1.865	0	0	0
17/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
17/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,849.0000	3,811.0000	(0.987)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,277.0000	6,238.0000	(0.621)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,031.0000	3,070.0000	1.287	0	0	0
17/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	6,029.0000	5,990.0000	(0.647)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	42.0000	43.0000	2.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	3,015.0000	2,978.0000	(1.227)	0	0	0
17/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,647.0000	1,684.0000	2.247	0	0	0
17/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	318.0000	331.0000	4.088	0	0	0
17/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
17/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,624.0000	6,586.0000	(0.574)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,632.0000	2,671.0000	1.482	0	0	0
17/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,880.0000	5,841.0000	(0.663)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,881.0000	2,920.0000	1.354	0	0	0
17/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,321.0000	8,282.0000	(0.469)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,773.0000	1,738.0000	(1.974)	0	0	0
17/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,621.0000	8,582.0000	(0.452)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,979.0000	5,940.0000	(0.652)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,680.0000	3,719.0000	1.060	0	0	0
17/09/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
17/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,880.0000	3,919.0000	1.005	0	0	0
17/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,030.0000	4,069.0000	0.968	0	0	0
17/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,408.0000	1,445.0000	2.628	0	0	0
17/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	144.0000	135.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,380.0000	3,419.0000	1.154	0	0	0
17/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
17/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,293.0000	4,255.0000	(0.885)	0	0	0
17/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	551.0000	575.0000	4.356	0	0	0
17/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,384.0000	2,422.0000	1.594	0	0	0
17/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	6.0000	6.0000	-	0	0	0

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17/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,376.0000	6,337.0000	(0.612)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	885.0000	916.0000	3.503	0	0	0
17/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,342.0000	4,304.0000	(0.875)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,308.0000	3,270.0000	(1.149)	0	0	0
17/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	105.0000	97.0000	(7.619)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
17/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,867.0000	1,831.0000	(1.928)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
17/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	2,008.0000	1,972.0000	(1.793)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
17/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,830.0000	5,791.0000	(0.669)	0	0	0
17/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,221.0000	8,182.0000	(0.474)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,096.0000	4,058.0000	(0.928)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
17/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,780.0000	3,819.0000	1.032	0	0	0
17/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,194.0000	4,156.0000	(0.906)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,634.0000	1,599.0000	(2.142)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,579.0000	2,542.0000	(1.435)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
17/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,899.0000	3,861.0000	(0.975)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,730.0000	5,692.0000	(0.663)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,782.0000	2,820.0000	1.366	0	0	0
17/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
17/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,792.0000	1,830.0000	2.121	0	0	0
17/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
17/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,134.0000	5,095.0000	(0.760)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,675.0000	2,638.0000	(1.383)	0	0	0

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17/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,197.0000	2,161.0000	(1.639)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,918.0000	2,880.0000	(1.302)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
17/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,145.0000	4,107.0000	(0.917)	0	0	0
17/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,701.0000	3,663.0000	(1.027)	0	0	0
17/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
17/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,047.0000	4,009.0000	(0.939)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
17/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,575.0000	6,536.0000	(0.593)	0	0	0
17/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,128.0000	6,089.0000	(0.636)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
17/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,889.0000	1,927.0000	2.012	0	0	0
17/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
17/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
17/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,210.0000	3,173.0000	(1.153)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,881.0000	2,920.0000	1.354	0	0	0
17/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,292.0000	2,256.0000	(1.571)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,064.0000	3,026.0000	(1.240)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,751.0000	3,713.0000	(1.013)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,244.0000	4,205.0000	(0.919)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,455.0000	3,418.0000	(1.071)	0	0	0
17/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,490.0000	4,452.0000	(0.846)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,391.0000	4,353.0000	(0.865)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
17/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	3,015.0000	2,978.0000	(1.227)	0	0	0
17/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,244.0000	4,205.0000	(0.919)	0	0	0
17/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
17/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,326.0000	6,288.0000	(0.601)	0	0	0
17/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	33.0000	33.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,603.0000	3,565.0000	(1.055)	0	0	0
17/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
17/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
17/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,293.0000	4,255.0000	(0.885)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,308.0000	3,270.0000	(1.149)	0	0	0
17/09/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,554.0000	3,516.0000	(1.069)	0	0	0
17/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
17/09/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,652.0000	3,614.0000	(1.041)	0	0	0
17/09/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
17/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,727.0000	1,692.0000	(2.027)	0	0	0
17/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	0.0000	7,982.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	0.0000	4,019.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/06/14			Currency Future	7.7018	7.7387	0.479	7.7000	7.7000	993
17/09/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	377.0000	385.0000	2.122	0	0	0
17/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,056.0000	1,025.0000	(2.936)	0	0	0
17/09/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	262.0000	267.0000	1.908	0	0	0
17/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	484.0000	496.0000	2.479	0	0	21,795
17/09/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	826.0000	797.0000	(3.511)	0	0	0
17/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	47.0000	47.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,745.0000	4,708.0000	(0.780)	0	0	0
17/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,829.0000	1,794.0000	(1.914)	0	0	0
17/09/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,814.0000	7,777.0000	(0.474)	0	0	0
17/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,137.0000	1,105.0000	(2.814)	0	0	0
17/09/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	196.0000	198.0000	1.020	0	0	21,795
17/09/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,430.0000	1,397.0000	(2.308)	0	0	0
17/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,011.0000	1,976.0000	(1.740)	0	0	0
17/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,609.0000	2,646.0000	1.418	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,288.0000	2,253.0000	(1.530)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,694.0000	1,659.0000	(2.066)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	232.0000	236.0000	1.724	0	0	0
17/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,768.0000	3,731.0000	(0.982)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	163.0000	165.0000	1.227	0	0	0
17/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
17/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	213.0000	216.0000	1.408	0	0	0
17/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,039.0000	1,065.0000	2.502	0	0	0
17/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,658.0000	8,621.0000	(0.427)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,434.0000	5,397.0000	(0.681)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,138.0000	3,102.0000	(1.147)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,118.0000	7,081.0000	(0.520)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,892.0000	4,856.0000	(0.736)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,857.0000	8,820.0000	(0.418)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	551.0000	526.0000	(4.537)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,561.0000	1,527.0000	(2.178)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,609.0000	8,572.0000	(0.430)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,920.0000	1,956.0000	1.875	0	0	0
17/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,207.0000	4,170.0000	(0.879)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,919.0000	6,882.0000	(0.535)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,138.0000	5,102.0000	(0.701)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,671.0000	6,634.0000	(0.555)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	298.0000	303.0000	1.678	0	0	0
17/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	7,019.0000	6,982.0000	(0.527)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,605.0000	1,571.0000	(2.118)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,360.0000	8,323.0000	(0.443)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,738.0000	1,704.0000	(1.956)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,820.0000	6,783.0000	(0.543)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,622.0000	6,585.0000	(0.559)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	271.0000	275.0000	1.476	0	0	0
17/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	9,007.0000	8,970.0000	(0.411)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,096.0000	1,065.0000	(2.828)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,709.0000	2,673.0000	(1.329)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	7,019.0000	6,982.0000	(0.527)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,150.0000	2,114.0000	(1.674)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,783.0000	1,749.0000	(1.907)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,261.0000	1,228.0000	(2.617)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	502.0000	514.0000	2.390	0	0	433
17/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,202.0000	4,239.0000	0.881	0	0	0
17/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,040.0000	5,003.0000	(0.734)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,345.0000	1,312.0000	(2.454)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,517.0000	1,483.0000	(2.241)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	329.0000	336.0000	2.128	0	0	0
17/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	491.0000	469.0000	(4.481)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,830.0000	5,793.0000	(0.635)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,907.0000	8,870.0000	(0.415)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,560.0000	2,596.0000	1.406	0	0	0
17/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	207.0000	210.0000	1.449	0	0	0
17/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,451.0000	4,414.0000	(0.831)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	71.0000	71.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	308.0000	314.0000	1.948	0	0	0
17/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,947.0000	2,911.0000	(1.222)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,476.0000	3,440.0000	(1.036)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,387.0000	1,354.0000	(2.379)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
17/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,474.0000	2,438.0000	(1.455)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,708.0000	2,745.0000	1.366	0	0	0
17/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,719.0000	3,682.0000	(0.995)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	977.0000	947.0000	(3.071)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	99.0000	99.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,991.0000	4,954.0000	(0.741)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
17/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,851.0000	2,815.0000	(1.263)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	968.0000	992.0000	2.479	0	0	0
17/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	185.0000	188.0000	1.622	0	0	0
17/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,115.0000	2,151.0000	1.702	0	0	0
17/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	2,957.0000	2,993.0000	1.217	0	0	0
17/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,186.0000	3,150.0000	(1.130)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	151.0000	153.0000	1.325	0	0	0
17/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,219.0000	1,187.0000	(2.625)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
17/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,978.0000	5,941.0000	(0.619)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	166.0000	153.0000	(7.831)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	53.0000	53.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	1,968.0000	2,004.0000	1.829	0	0	0
17/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	279.0000	284.0000	1.792	0	0	0
17/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	3,042.0000	3,006.0000	(1.183)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
17/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	247.0000	251.0000	1.619	0	0	0
17/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	219.0000	222.0000	1.370	0	0	0
17/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
17/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,379.0000	3,343.0000	(1.065)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,681.0000	5,645.0000	(0.634)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,178.0000	1,146.0000	(2.716)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
17/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,568.0000	2,532.0000	(1.402)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,696.0000	4,659.0000	(0.788)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	289.0000	294.0000	1.730	0	0	0
17/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,825.0000	1,860.0000	1.918	0	0	0
17/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	364.0000	372.0000	2.198	0	0	0
17/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,622.0000	3,585.0000	(1.022)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	78.0000	78.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,874.0000	1,839.0000	(1.868)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	4,012.0000	3,975.0000	(0.922)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	467.0000	478.0000	2.355	0	0	0
17/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,572.0000	6,535.0000	(0.563)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,197.0000	1,227.0000	2.506	0	0	0
17/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,089.0000	5,052.0000	(0.727)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,592.0000	1,626.0000	2.136	0	0	0
17/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	252.0000	236.0000	(6.349)	0	0	0
17/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	8,062.0000	8,025.0000	(0.459)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	239.0000	243.0000	1.674	0	0	0
17/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,325.0000	6,288.0000	(0.585)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,758.0000	2,795.0000	1.342	0	0	0
17/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	804.0000	825.0000	2.612	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,090.0000	3,054.0000	(1.165)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	201.0000	204.0000	1.493	0	0	21,978
17/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
17/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
17/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,808.0000	2,844.0000	1.282	0	0	0
17/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,808.0000	8,771.0000	(0.420)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
17/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,804.0000	2,768.0000	(1.284)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,670.0000	3,634.0000	(0.981)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
17/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,843.0000	4,806.0000	(0.764)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,780.0000	5,743.0000	(0.640)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,963.0000	3,926.0000	(0.934)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	67.0000	67.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,076.0000	1,103.0000	2.509	0	0	0
17/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,428.0000	3,391.0000	(1.079)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,615.0000	2,579.0000	(1.377)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,865.0000	3,829.0000	(0.931)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,523.0000	6,486.0000	(0.567)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,647.0000	4,610.0000	(0.796)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	190.0000	193.0000	1.579	0	0	0
17/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,374.0000	6,337.0000	(0.580)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	436.0000	416.0000	(4.587)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	9,056.0000	9,019.0000	(0.409)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,311.0000	8,274.0000	(0.445)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,106.0000	9,069.0000	(0.406)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
17/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,281.0000	1,312.0000	2.420	0	0	0
17/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,255.0000	3,292.0000	1.137	0	0	0
17/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,929.0000	5,892.0000	(0.624)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,040.0000	5,003.0000	(0.734)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	450.0000	461.0000	2.444	0	0	0
17/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	337.0000	319.0000	(5.341)	0	0	0
17/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	3,953.0000	3,990.0000	0.936	0	0	0
17/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,324.0000	1,356.0000	2.417	0	0	0
17/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	863.0000	833.0000	(3.476)	0	0	0
17/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,804.0000	9,767.0000	(0.377)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,509.0000	8,472.0000	(0.435)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,907.0000	2,944.0000	1.273	0	0	0
17/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,068.0000	7,031.0000	(0.523)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	900.0000	871.0000	(3.222)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,256.0000	4,219.0000	(0.869)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,638.0000	1,672.0000	2.076	0	0	0
17/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,504.0000	3,541.0000	1.056	0	0	0
17/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,461.0000	2,497.0000	1.463	0	0	0
17/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,385.0000	5,348.0000	(0.687)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	352.0000	359.0000	1.989	347	347	0
17/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
17/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,263.0000	2,299.0000	1.591	0	0	0
17/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	835.0000	857.0000	2.635	0	0	0
17/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	4,061.0000	4,024.0000	(0.911)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	649.0000	622.0000	(4.160)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	151.0000	139.0000	(7.947)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,402.0000	4,365.0000	(0.841)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	519.0000	497.0000	(4.239)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,816.0000	3,780.0000	(0.943)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	391.0000	399.0000	2.046	0	0	0
17/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,090.0000	3,054.0000	(1.165)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	176.0000	178.0000	1.136	0	0	3,163
17/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	588.0000	604.0000	2.721	0	0	0
17/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	521.0000	536.0000	2.879	0	0	0
17/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,965.0000	1,930.0000	(1.781)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	176.0000	178.0000	1.136	0	0	26,596
17/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,241.0000	2,206.0000	(1.562)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	233.0000	218.0000	(6.438)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	63.0000	63.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,874.0000	1,839.0000	(1.868)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	689.0000	708.0000	2.758	0	0	0
17/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
17/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	637.0000	654.0000	2.669	0	0	0
17/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
17/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	543.0000	558.0000	2.762	0	0	0
17/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
17/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	6,028.0000	5,991.0000	(0.614)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	753.0000	725.0000	(3.718)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,239.0000	1,269.0000	2.421	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
17/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	340.0000	347.0000	2.059	330	330	140
17/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,778.0000	1,813.0000	1.969	0	0	0
17/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,334.0000	2,299.0000	(1.500)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	789.0000	760.0000	(3.676)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	405.0000	414.0000	2.222	0	0	0
17/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	583.0000	557.0000	(4.460)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
17/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,758.0000	8,721.0000	(0.422)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	136.0000	137.0000	0.735	0	0	0
17/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,549.0000	4,512.0000	(0.813)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,994.0000	2,958.0000	(1.202)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,857.0000	2,894.0000	1.295	0	0	0
17/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,804.0000	2,768.0000	(1.284)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	933.0000	957.0000	2.572	0	0	0
17/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	65.0000	65.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,731.0000	5,694.0000	(0.646)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	939.0000	908.0000	(3.301)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,770.0000	6,733.0000	(0.547)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	181.0000	168.0000	(7.182)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,521.0000	2,485.0000	(1.428)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,241.0000	2,206.0000	(1.562)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	463.0000	442.0000	(4.536)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,003.0000	1,028.0000	2.493	0	0	0
17/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,156.0000	3,192.0000	1.141	0	0	0
17/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	385.0000	366.0000	(4.935)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
17/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	22.0000	22.0000	-	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
17/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	565.0000	581.0000	2.832	0	0	0
17/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	181.0000	168.0000	(7.182)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	745.0000	765.0000	2.685	0	0	0
17/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	683.0000	656.0000	(3.953)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	410.0000	390.0000	(4.878)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	419.0000	429.0000	2.387	0	0	0
17/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,261.0000	8,224.0000	(0.448)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	52.0000	52.0000	-	0	0	29,759
17/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,554.0000	3,590.0000	1.013	0	0	0
17/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,873.0000	1,908.0000	1.869	0	0	0
17/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,547.0000	1,580.0000	2.133	0	0	0
17/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	293.0000	276.0000	(5.802)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,106.0000	3,142.0000	1.159	0	0	0
17/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	254.0000	258.0000	1.575	0	0	0
17/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	57.0000	58.0000	1.754	0	0	21,978
17/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	435.0000	444.0000	2.069	0	0	0
17/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	718.0000	690.0000	(3.900)	0	0	0
17/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,006.0000	3,043.0000	1.231	0	0	0
17/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,919.0000	1,884.0000	(1.824)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,275.0000	6,238.0000	(0.590)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,510.0000	2,547.0000	1.474	0	0	0
17/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,659.0000	2,695.0000	1.354	0	0	0
17/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,164.0000	2,201.0000	1.710	0	0	0
17/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
17/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	612.0000	629.0000	2.778	0	0	0
17/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,632.0000	5,595.0000	(0.657)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	717.0000	736.0000	2.650	0	0	0
17/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,474.0000	1,440.0000	(2.307)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	163.0000	165.0000	1.227	0	0	0
17/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,353.0000	4,317.0000	(0.827)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,380.0000	2,345.0000	(1.471)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,427.0000	2,392.0000	(1.442)	0	0	0
17/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,411.0000	2,448.0000	1.535	0	0	0
17/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,684.0000	1,719.0000	2.078	0	0	0
17/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,302.0000	1,270.0000	(2.458)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	225.0000	229.0000	1.778	0	0	0
17/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	2,011.0000	1,976.0000	(1.740)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,214.0000	2,250.0000	1.626	0	0	0
17/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	519.0000	497.0000	(4.239)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,649.0000	1,615.0000	(2.062)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,336.0000	5,299.0000	(0.693)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	521.0000	536.0000	2.879	0	0	0
17/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
17/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,703.0000	3,740.0000	0.999	0	0	0
17/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	198.0000	184.0000	(7.071)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,756.0000	2,720.0000	(1.306)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	900.0000	923.0000	2.556	0	0	0
17/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,460.0000	8,423.0000	(0.437)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,870.0000	6,833.0000	(0.539)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,195.0000	2,160.0000	(1.595)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,731.0000	1,766.0000	2.022	0	0	0
17/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
17/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,474.0000	2,438.0000	(1.455)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.50	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
17/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,304.0000	4,268.0000	(0.836)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	136.0000	137.0000	0.735	0	0	0
17/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,473.0000	6,436.0000	(0.572)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,525.0000	3,488.0000	(1.050)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	56.0000	56.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,334.0000	2,299.0000	(1.500)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,205.0000	3,242.0000	1.154	0	0	0
17/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
17/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,914.0000	3,877.0000	(0.945)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	318.0000	324.0000	1.887	0	0	0
17/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,753.0000	3,790.0000	0.986	0	0	0
17/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
17/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,500.0000	4,463.0000	(0.822)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,709.0000	2,673.0000	(1.329)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,484.0000	5,447.0000	(0.675)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
17/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	159.0000	160.0000	0.629	0	0	0
17/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	615.0000	589.0000	(4.228)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,056.0000	3,093.0000	1.211	0	0	0
17/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,758.0000	2,795.0000	1.342	0	0	0
17/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,899.0000	2,863.0000	(1.242)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,016.0000	2,053.0000	1.835	0	0	0
17/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	155.0000	157.0000	1.290	0	0	0
17/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,941.0000	4,905.0000	(0.729)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,066.0000	2,102.0000	1.742	0	0	0
17/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	15.0000	14.0000	(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
17/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	933.0000	957.0000	2.572	0	0	0
17/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,794.0000	4,757.0000	(0.772)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
17/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,756.0000	2,720.0000	(1.306)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,006.0000	3,043.0000	1.231	0	0	0
17/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	315.0000	297.0000	(5.714)	0	0	0
17/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	1,016.0000	986.0000	(2.953)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,778.0000	1,813.0000	1.969	0	0	0
17/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	683.0000	656.0000	(3.953)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
17/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,288.0000	2,253.0000	(1.530)	0	0	0
17/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
17/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,456.0000	1,489.0000	2.266	0	0	0
17/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,103.0000	2,068.0000	(1.664)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	435.0000	444.0000	2.069	0	0	0
17/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,380.0000	2,345.0000	(1.471)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
17/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,501.0000	1,534.0000	2.199	0	0	0
17/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,920.0000	1,956.0000	1.875	0	0	0
17/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	2,057.0000	2,022.0000	(1.702)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,533.0000	5,496.0000	(0.669)	0	0	0
17/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,114.0000	1,144.0000	2.693	0	0	0
17/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,454.0000	3,491.0000	1.071	0	0	0
17/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,907.0000	2,944.0000	1.273	0	0	0
17/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
17/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,662.0000	2,626.0000	(1.352)	0	0	0
17/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	19.0000	17.0000	(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
17/09/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	867.0000	889.0000	2.537	0	0	0
17/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
17/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,039.0000	1,065.0000	2.502	0	0	0
17/09/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,176.0000	6,139.0000	(0.599)	0	0	0
17/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,003.0000	4,039.0000	0.899	0	0	0
17/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,919.0000	1,884.0000	(1.824)	0	0	0
17/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	60.0000	60.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	215.0000	201.0000	(6.512)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,412.0000	1,444.0000	2.266	0	0	0
17/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	583.0000	557.0000	(4.460)	0	0	0
17/09/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,853.0000	3,890.0000	0.960	0	0	0
17/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,598.0000	4,561.0000	(0.805)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
17/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	484.0000	496.0000	2.479	0	0	0
17/09/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,162.0000	8,125.0000	(0.453)	0	0	0
17/09/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,653.0000	3,690.0000	1.013	0	0	0
17/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	3,903.0000	3,940.0000	0.948	0	0	0
17/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,362.0000	2,398.0000	1.524	0	0	0
17/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,355.0000	3,391.0000	1.073	0	0	0
17/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,404.0000	3,441.0000	1.087	0	0	0
17/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,573.0000	3,537.0000	(1.008)	0	0	0
17/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
17/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/09/2009	\$ / R 2010/06/14	4.35	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
17/09/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	272.0000	256.0000	(5.882)	0	0	0
17/09/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	774.0000	794.0000	2.584	0	0	0
17/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,559.0000	8,522.0000	(0.432)	0	0	0
17/09/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,112.0000	8,075.0000	(0.456)	0	0	0
17/09/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,127.0000	6,090.0000	(0.604)	0	0	0
17/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,226.0000	6,189.0000	(0.594)	0	0	0
17/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,109.0000	4,073.0000	(0.876)	0	0	0
17/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
17/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,077.0000	6,041.0000	(0.592)	0	0	0
17/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
17/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,211.0000	8,174.0000	(0.451)	0	0	0
17/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,803.0000	3,840.0000	0.973	0	0	0
17/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
17/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,158.0000	4,122.0000	(0.866)	0	0	0
17/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,155.0000	1,185.0000	2.597	0	0	0
17/09/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,013.0000	7,976.0000	(0.462)	0	0	0
17/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
17/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,016.0000	2,053.0000	1.835	0	0	0
17/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,114.0000	1,144.0000	2.693	0	0	0
17/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	\$ / R	2010/09/13			Currency Future	7.8217	7.8579	0.463	0.0000	0.0000	0
17/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	637.0000	612.0000	(3.925)	0	0	0
17/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	609.0000	620.0000	1.806	0	0	409
17/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	591.0000	602.0000	1.861	0	0	0
17/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	946.0000	918.0000	(2.960)	0	0	0
17/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	669.0000	644.0000	(3.737)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	468.0000	476.0000	1.709	0	0	0
17/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	443.0000	449.0000	1.354	0	0	585
17/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	1,021.0000	992.0000	(2.840)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	510.0000	519.0000	1.765	0	0	0
17/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,576.0000	3,612.0000	1.007	0	0	0
17/09/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	628.0000	641.0000	2.070	0	0	0
17/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,669.0000	4,633.0000	(0.771)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
17/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	606.0000	583.0000	(3.795)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,631.0000	6,594.0000	(0.558)	0	0	0
17/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,607.0000	8,571.0000	(0.418)	0	0	0
17/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,754.0000	2,719.0000	(1.271)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	838.0000	811.0000	(3.222)	0	0	0
17/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	391.0000	372.0000	(4.859)	0	0	0
17/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,441.0000	2,476.0000	1.434	0	0	0
17/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	176.0000	177.0000	0.568	0	0	0
17/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,512.0000	1,543.0000	2.050	0	0	0
17/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	813.0000	830.0000	2.091	0	0	0
17/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	90.0000	85.0000	(5.556)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	482.0000	489.0000	1.452	0	0	0
17/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	910.0000	882.0000	(3.077)	0	0	0
17/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,725.0000	3,761.0000	0.966	0	0	0
17/09/2009	\$ / R 2010/09/13	7.95	Put	Currency Future	702.0000	676.0000	(3.704)	0	0	0
17/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,735.0000	2,770.0000	1.280	0	0	0
17/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,777.0000	1,809.0000	1.801	0	0	0
17/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	262.0000	247.0000	(5.725)	0	0	0
17/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	984.0000	1,005.0000	2.134	0	0	0
17/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	769.0000	742.0000	(3.511)	0	0	0
17/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	199.0000	201.0000	1.005	0	0	0
17/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	541.0000	550.0000	1.664	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,427.0000	3,463.0000	1.050	0	0	0
17/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,262.0000	8,226.0000	(0.436)	0	0	0
17/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	573.0000	584.0000	1.920	0	0	0
17/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,286.0000	6,250.0000	(0.573)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	58.0000	58.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,477.0000	2,443.0000	(1.373)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	100.0000	100.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,822.0000	1,855.0000	1.811	0	0	0
17/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,378.0000	4,342.0000	(0.822)	0	0	0
17/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,784.0000	2,819.0000	1.257	0	0	0
17/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
17/09/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,015.0000	1,036.0000	2.069	0	0	0
17/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
17/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,114.0000	8,078.0000	(0.444)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,329.0000	4,294.0000	(0.809)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	803.0000	776.0000	(3.362)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
17/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,432.0000	2,397.0000	(1.439)	0	0	0
17/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	244.0000	229.0000	(6.148)	0	0	0
17/09/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	525.0000	534.0000	1.714	0	0	0
17/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,335.0000	6,299.0000	(0.568)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,311.0000	8,275.0000	(0.433)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,426.0000	4,390.0000	(0.813)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	56.0000	56.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	98.0000	98.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,139.0000	6,102.0000	(0.603)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,384.0000	6,348.0000	(0.564)	0	0	0
17/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,360.0000	8,324.0000	(0.431)	0	0	0
17/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,523.0000	2,489.0000	(1.348)	0	0	0

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17/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	195.0000	197.0000	1.026	0	0	0
17/09/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	60.0000	60.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	282.0000	266.0000	(5.674)	0	0	0
17/09/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,675.0000	3,711.0000	0.980	0	0	0
17/09/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
17/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,775.0000	3,811.0000	0.954	0	0	0
17/09/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,526.0000	3,562.0000	1.021	0	0	0
17/09/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,924.0000	3,960.0000	0.917	0	0	0
17/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,459.0000	8,423.0000	(0.426)	0	0	0
17/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,686.0000	2,721.0000	1.303	0	0	0
17/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,539.0000	2,574.0000	1.378	0	0	0
17/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,732.0000	1,764.0000	1.848	0	0	0
17/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
17/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,599.0000	1,630.0000	1.939	0	0	0
17/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,914.0000	1,947.0000	1.724	0	0	0
17/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	345.0000	327.0000	(5.217)	0	0	0
17/09/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	954.0000	973.0000	1.992	0	0	0
17/09/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	867.0000	885.0000	2.076	0	0	0
17/09/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
17/09/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,932.0000	2,967.0000	1.194	0	0	0
17/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,080.0000	1,103.0000	2.130	0	0	0
17/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
17/09/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,185.0000	4,149.0000	(0.860)	0	0	0
17/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	209.0000	195.0000	(6.699)	0	0	0
17/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,960.0000	1,994.0000	1.735	0	0	0
17/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	212.0000	214.0000	0.943	0	0	0
17/09/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	183.0000	185.0000	1.093	0	0	0

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17/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,233.0000	4,197.0000	(0.850)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,483.0000	6,447.0000	(0.555)	0	0	0
17/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,295.0000	2,261.0000	(1.481)	0	0	0
17/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	105.0000	105.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,523.0000	4,487.0000	(0.796)	0	0	0
17/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	217.0000	219.0000	0.922	0	0	0
17/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,341.0000	2,307.0000	(1.452)	0	0	0
17/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,643.0000	1,674.0000	1.887	0	0	0
17/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,114.0000	1,137.0000	2.065	0	0	0
17/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,882.0000	2,918.0000	1.249	0	0	0
17/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,588.0000	2,623.0000	1.352	0	0	0
17/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	192.0000	179.0000	(6.771)	0	0	0
17/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
17/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	895.0000	914.0000	2.123	0	0	0
17/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	323.0000	306.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	95.0000	95.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,615.0000	2,581.0000	(1.300)	0	0	0
17/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	187.0000	189.0000	1.070	0	0	0
17/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,875.0000	3,911.0000	0.929	0	0	0
17/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,188.0000	6,151.0000	(0.598)	0	0	0
17/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,508.0000	8,472.0000	(0.423)	0	0	0
17/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,163.0000	8,127.0000	(0.441)	0	0	0
17/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
17/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,572.0000	4,536.0000	(0.787)	0	0	0
17/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,662.0000	2,627.0000	(1.315)	0	0	0
17/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,532.0000	6,496.0000	(0.551)	0	0	0
17/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/09/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	6,040.0000	6,004.0000	(0.596)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,016.0000	7,979.0000	(0.462)	0	0	0
17/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	0.0000	4,010.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	0.0000	3,017.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	62.0000	62.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	0.0000	32.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	0.0000	620.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	0.0000	164.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	0.0000	1,172.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	0.0000	2,040.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,088.0000	4,052.0000	(0.881)	0	0	0
17/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,205.0000	2,171.0000	(1.542)	0	0	0
17/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	110.0000	110.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	0.0000	61.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	0.0000	8,029.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	0.0000	4,101.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	0.0000	109.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	0.0000	6,053.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	0.0000	224.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,184.0000	1,211.0000	2.280	0	0	0
17/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	0.0000	2,216.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	162.0000	153.0000	(5.556)	0	0	0
17/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
17/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,030.0000	3,066.0000	1.188	0	0	0
17/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	0.0000	612.0000	100.000	0	0	0
17/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,024.0000	4,060.0000	0.895	0	0	0
17/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,054.0000	2,088.0000	1.655	0	0	0
17/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	\$ / R	2010/12/13			Currency Future	7.9361	7.9728	0.462	0.0000	0.0000	0
17/09/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	651.0000	663.0000	1.843	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	560.0000	570.0000	1.786	0	0	0
17/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	588.0000	599.0000	1.871	0	0	0
17/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	814.0000	790.0000	(2.948)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	952.0000	926.0000	(2.731)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,172.0000	1,144.0000	(2.389)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	508.0000	517.0000	1.772	482	482	117
17/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	533.0000	543.0000	1.876	0	0	0
17/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	749.0000	726.0000	(3.071)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,097.0000	1,070.0000	(2.461)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,134.0000	1,107.0000	(2.381)	0	0	0
17/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	131.0000	132.0000	0.763	0	0	0
17/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	717.0000	694.0000	(3.208)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,445.0000	3,482.0000	1.074	0	0	0
17/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,645.0000	4,609.0000	(0.775)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
17/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	520.0000	530.0000	1.923	525	525	0
17/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,467.0000	2,502.0000	1.419	0	0	0
17/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,595.0000	6,559.0000	(0.546)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
17/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	703.0000	717.0000	1.991	0	0	0
17/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,693.0000	4,658.0000	(0.746)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,754.0000	2,720.0000	(1.235)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,644.0000	6,608.0000	(0.542)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	685.0000	698.0000	1.898	0	0	0
17/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,612.0000	8,575.0000	(0.430)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	130.0000	130.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	240.0000	243.0000	1.250	0	0	0
17/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,800.0000	2,766.0000	(1.214)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	925.0000	945.0000	2.162	0	0	0
17/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	236.0000	238.0000	0.847	0	0	0
17/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,514.0000	8,477.0000	(0.435)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	546.0000	556.0000	1.832	0	0	0
17/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,805.0000	2,841.0000	1.283	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
17/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,495.0000	3,531.0000	1.030	0	0	0
17/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	1,060.0000	1,033.0000	(2.547)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,565.0000	1,596.0000	1.981	0	0	0
17/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,793.0000	3,829.0000	0.949	0	0	0
17/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	129.0000	123.0000	(4.651)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,515.0000	2,550.0000	1.392	0	0	0
17/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	899.0000	919.0000	2.225	0	0	0
17/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	1,023.0000	997.0000	(2.542)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,863.0000	1,896.0000	1.771	0	0	0
17/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	463.0000	446.0000	(3.672)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	439.0000	422.0000	(3.872)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	120.0000	114.0000	(5.000)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
17/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,606.0000	1,637.0000	1.930	0	0	0
17/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	304.0000	291.0000	(4.276)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,090.0000	1,114.0000	2.202	0	0	0
17/09/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,348.0000	2,315.0000	(1.405)	0	0	0
17/09/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
17/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,213.0000	4,178.0000	(0.831)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	91.0000	91.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	634.0000	646.0000	1.893	0	0	0
17/09/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	284.0000	288.0000	1.408	0	0	0
17/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,122.0000	8,085.0000	(0.456)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	848.0000	824.0000	(2.830)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
17/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,405.0000	4,369.0000	(0.817)	0	0	0
17/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	141.0000	142.0000	0.709	0	0	0
17/09/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,482.0000	2,449.0000	(1.330)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,350.0000	6,314.0000	(0.567)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,318.0000	8,281.0000	(0.445)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,942.0000	3,978.0000	0.913	0	0	0
17/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,951.0000	2,987.0000	1.220	0	0	0
17/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	668.0000	681.0000	1.946	0	0	0
17/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,527.0000	2,494.0000	(1.306)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,183.0000	1,209.0000	2.198	0	0	0
17/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	781.0000	758.0000	(2.945)	0	0	0
17/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	143.0000	144.0000	0.699	0	0	0
17/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	263.0000	266.0000	1.141	0	0	0
17/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,996.0000	2,030.0000	1.703	0	0	0
17/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,357.0000	4,321.0000	(0.826)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	325.0000	311.0000	(4.308)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
17/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,061.0000	1,084.0000	2.168	0	0	0
17/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	279.0000	282.0000	1.075	0	0	0
17/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,367.0000	8,330.0000	(0.442)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,743.0000	3,779.0000	0.962	0	0	0
17/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,756.0000	2,792.0000	1.306	0	0	0
17/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	618.0000	630.0000	1.942	0	0	0
17/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,819.0000	1,852.0000	1.814	0	0	0
17/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	882.0000	857.0000	(2.834)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	53.0000	53.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
17/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,269.0000	8,232.0000	(0.447)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,301.0000	6,265.0000	(0.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,152.0000	1,177.0000	2.170	0	0	0
17/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	265.0000	254.0000	(4.151)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,951.0000	1,985.0000	1.743	0	0	0
17/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,693.0000	3,730.0000	1.002	0	0	0
17/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,399.0000	6,363.0000	(0.563)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,902.0000	2,938.0000	1.241	0	0	0
17/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,546.0000	6,510.0000	(0.550)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,563.0000	8,526.0000	(0.432)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,892.0000	3,928.0000	0.925	0	0	0
17/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,597.0000	4,561.0000	(0.783)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,155.0000	6,118.0000	(0.601)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,708.0000	2,743.0000	1.292	0	0	0
17/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	346.0000	332.0000	(4.046)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,032.0000	1,055.0000	2.229	0	0	0
17/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	90.0000	85.0000	(5.556)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,776.0000	1,808.0000	1.802	0	0	0
17/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	603.0000	614.0000	1.824	0	0	0
17/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,572.0000	2,539.0000	(1.283)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,393.0000	2,359.0000	(1.421)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
17/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,453.0000	4,417.0000	(0.808)	0	0	0
17/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
17/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,171.0000	8,134.0000	(0.453)	0	0	0
17/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	917.0000	891.0000	(2.835)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,203.0000	6,167.0000	(0.580)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
17/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
17/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,261.0000	4,226.0000	(0.821)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	90.0000	90.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,544.0000	3,581.0000	1.044	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,220.0000	8,183.0000	(0.450)	0	0	0
17/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	56.0000	56.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,252.0000	6,216.0000	(0.576)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,563.0000	2,598.0000	1.366	0	0	0
17/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	112.0000	106.0000	(5.357)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	414.0000	398.0000	(3.865)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	950.0000	971.0000	2.211	0	0	0
17/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	244.0000	247.0000	1.230	0	0	0
17/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,708.0000	2,674.0000	(1.256)	0	0	0
17/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
17/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,648.0000	1,679.0000	1.881	0	0	0
17/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
17/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,309.0000	4,273.0000	(0.835)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,437.0000	2,404.0000	(1.354)	0	0	0
17/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,853.0000	2,889.0000	1.262	0	0	0
17/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,842.0000	3,879.0000	0.963	0	0	0
17/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,907.0000	1,940.0000	1.730	0	0	0
17/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
17/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
17/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	284.0000	272.0000	(4.225)	0	0	0
17/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,121.0000	1,145.0000	2.141	0	0	0
17/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	145.0000	146.0000	0.690	0	0	0
17/09/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,216.0000	1,242.0000	2.138	0	0	0
17/09/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/09/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	230.0000	219.0000	(4.783)	0	0	0
17/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,304.0000	2,271.0000	(1.432)	0	0	0
17/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	290.0000	294.0000	1.379	0	0	0
17/09/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,041.0000	2,075.0000	1.666	0	0	0
17/09/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,000.0000	3,036.0000	1.200	0	0	0
17/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	3,991.0000	4,028.0000	0.927	0	0	0
17/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	152.0000	153.0000	0.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,166.0000	4,130.0000	(0.864)	0	0	0
17/09/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	92.0000	92.0000	-	0	0	0
17/09/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	6,106.0000	6,070.0000	(0.590)	0	0	0
17/09/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/09/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,073.0000	8,037.0000	(0.446)	0	0	0
17/09/2009	£ / R	2009/12/14			Currency Future	12.3128	12.4040	0.741	12.3900	12.2600	36,476
17/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,041.0000	6,950.0000	(1.292)	0	0	0
17/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,408.0000	1,495.0000	6.179	0	0	0
17/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	799.0000	866.0000	8.385	0	0	0
17/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,004.0000	3,914.0000	(2.248)	0	0	0
17/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,795.0000	1,884.0000	4.958	0	0	0
17/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,823.0000	2,913.0000	3.188	0	0	0
17/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	993.0000	1,067.0000	7.452	0	0	0
17/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,012.0000	937.0000	(7.411)	0	0	0
17/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
17/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,402.0000	1,321.0000	(5.777)	0	0	0
17/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,774.0000	2,685.0000	(3.208)	0	0	0
17/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,362.0000	3,272.0000	(2.677)	0	0	0
17/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,997.0000	4,906.0000	(1.821)	0	0	0
17/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,538.0000	1,456.0000	(5.332)	0	0	0
17/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,993.0000	5,902.0000	(1.518)	0	0	0
17/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,891.0000	6,800.0000	(1.321)	0	0	0
17/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,263.0000	3,174.0000	(2.728)	0	0	0
17/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,021.0000	3,111.0000	2.979	0	0	0
17/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	80.0000	63.0000	(21.250)	0	0	0
17/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	174.0000	191.0000	9.770	0	0	0
17/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	274.0000	237.0000	(13.504)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	136.0000	112.0000	(17.647)	0	0	0
17/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	16.30	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,897.0000	4,807.0000	(1.838)	0	0	0
17/09/2009	£ / R 2009/12/14	11.55	Put	Currency Future	111.0000	90.0000	(18.919)	0	0	0
17/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,039.0000	2,127.0000	4.316	0	0	0
17/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	367.0000	405.0000	10.354	0	0	0
17/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	183.0000	201.0000	9.836	0	0	0
17/09/2009	£ / R 2009/12/14	12.30	Put	Currency Future	394.0000	349.0000	(11.421)	0	0	0
17/09/2009	£ / R 2009/12/14	17.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	5,047.0000	4,956.0000	(1.803)	0	0	0
17/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	£ / R 2009/12/14	15.80	Put	Currency Future	3,510.0000	3,420.0000	(2.564)	0	0	0
17/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
17/09/2009	£ / R 2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.30	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/09/2009	£ / R 2009/12/14	15.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
17/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	386.0000	428.0000	10.881	0	0	0
17/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	21.35	Put	Currency Future	9,038.0000	8,947.0000	(1.007)	0	0	0
17/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	762.0000	828.0000	8.661	0	0	0
17/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
17/09/2009	£ / R 2009/12/14	8.35	Call	Currency Future	3,966.0000	4,057.0000	2.295	0	0	0
17/09/2009	£ / R 2009/12/14	10.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/09/2009	£ / R 2009/12/14	15.30	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
17/09/2009	£ / R 2009/12/14	10.40	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/09/2009	£ / R 2009/12/14	12.30	Call	Currency Future	407.0000	453.0000	11.302	0	0	0
17/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,741.0000	6,650.0000	(1.350)	0	0	0
17/09/2009	£ / R 2009/12/14	17.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R 2009/12/14	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	733.0000	666.0000	(9.141)	0	0	0
17/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	105.0000	115.0000	9.524	0	0	0
17/09/2009	£ / R 2009/12/14	20.35	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
17/09/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,888.0000	8,797.0000	(1.024)	0	0	0
17/09/2009	£ / R 2009/12/14	15.30	Put	Currency Future	3,018.0000	2,929.0000	(2.949)	0	0	0
17/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	455.0000	401.0000	(11.868)	0	0	0
17/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	1,182.0000	1,104.0000	(6.599)	0	0	0
17/09/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,748.0000	4,658.0000	(1.896)	0	0	0
17/09/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,034.0000	1,114.0000	7.737	0	0	0
17/09/2009	£ / R 2009/12/14	21.00	Put	Currency Future	8,688.0000	8,597.0000	(1.047)	0	0	0
17/09/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,076.0000	1,161.0000	7.900	0	0	0
17/09/2009	£ / R 2009/12/14	16.35	Put	Currency Future	4,054.0000	3,964.0000	(2.220)	0	0	0
17/09/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,233.0000	2,322.0000	3.986	0	0	0
17/09/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,988.0000	8,897.0000	(1.012)	0	0	0
17/09/2009	£ / R 2009/12/14	21.60	Put	Currency Future	9,288.0000	9,197.0000	(0.980)	0	0	0
17/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	970.0000	897.0000	(7.526)	0	0	0
17/09/2009	£ / R 2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	21.70	Put	Currency Future	9,388.0000	9,297.0000	(0.969)	0	0	0
17/09/2009	£ / R 2009/12/14	11.30	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
17/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,493.0000	1,411.0000	(5.492)	0	0	0
17/09/2009	£ / R 2009/12/14	16.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,120.0000	3,211.0000	2.917	0	0	0
17/09/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,991.0000	6,900.0000	(1.302)	0	0	0
17/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	3,116.0000	3,027.0000	(2.856)	0	0	0
17/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
17/09/2009	£ / R 2009/12/14	12.35	Put	Currency Future	424.0000	374.0000	(11.792)	0	0	0
17/09/2009	£ / R 2009/12/14	12.05	Call	Currency Future	537.0000	591.0000	10.056	0	0	0
17/09/2009	£ / R 2009/12/14	10.35	Call	Currency Future	1,990.0000	2,079.0000	4.472	0	0	0
17/09/2009	£ / R 2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,319.0000	3,409.0000	2.712	0	0	0
17/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	246.0000	270.0000	9.756	0	0	0
17/09/2009	£ / R 2009/12/14	20.35	Put	Currency Future	8,039.0000	7,948.0000	(1.132)	0	0	0
17/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.40	Call	Currency Future	1,941.0000	2,030.0000	4.585	0	0	0
17/09/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,312.0000	1,399.0000	6.631	0	0	0
17/09/2009	£ / R 2009/12/14	10.35	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/09/2009	£ / R 2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	18.80	Put	Currency Future	6,492.0000	6,401.0000	(1.402)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,788.0000	8,697.0000	(1.036)	0	0	0
17/09/2009	£ / R 2009/12/14	9.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	£ / R 2009/12/14	9.40	Call	Currency Future	2,922.0000	3,012.0000	3.080	0	0	0
17/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	1,892.0000	1,981.0000	4.704	0	0	0
17/09/2009	£ / R 2009/12/14	11.35	Put	Currency Future	71.0000	60.0000	(15.493)	0	0	0
17/09/2009	£ / R 2009/12/14	19.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.50	Call	Currency Future	1,843.0000	1,932.0000	4.829	0	0	0
17/09/2009	£ / R 2009/12/14	17.40	Put	Currency Future	5,096.0000	5,006.0000	(1.766)	0	0	0
17/09/2009	£ / R 2009/12/14	10.90	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
17/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
17/09/2009	£ / R 2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,990.0000	7,898.0000	(1.151)	0	0	0
17/09/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,136.0000	2,225.0000	4.167	0	0	0
17/09/2009	£ / R 2009/12/14	21.55	Put	Currency Future	9,238.0000	9,147.0000	(0.985)	0	0	0
17/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,590.0000	7,499.0000	(1.199)	0	0	0
17/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	1,054.0000	978.0000	(7.211)	0	0	0
17/09/2009	£ / R 2009/12/14	11.05	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
17/09/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,360.0000	1,447.0000	6.397	0	0	0
17/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,863.0000	1,778.0000	(4.563)	0	0	0
17/09/2009	£ / R 2009/12/14	12.20	Put	Currency Future	343.0000	301.0000	(12.245)	0	0	0
17/09/2009	£ / R 2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	183.0000	201.0000	9.836	0	0	0
17/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,628.0000	2,540.0000	(3.349)	0	0	0
17/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,269.0000	3,360.0000	2.784	0	0	0
17/09/2009	£ / R 2009/12/14	20.85	Put	Currency Future	8,539.0000	8,448.0000	(1.066)	0	0	0
17/09/2009	£ / R 2009/12/14	10.00	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/09/2009	£ / R 2009/12/14	9.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	£ / R 2009/12/14	10.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/09/2009	£ / R 2009/12/14	12.55	Call	Currency Future	316.0000	348.0000	10.127	0	0	0
17/09/2009	£ / R 2009/12/14	9.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,594.0000	5,504.0000	(1.609)	0	0	0
17/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	970.0000	897.0000	(7.526)	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
17/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
17/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,282.0000	2,371.0000	3.900	0	0	0
17/09/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,390.0000	7,299.0000	(1.231)	0	0	0
17/09/2009	£ / R 2009/12/14	10.00	Call	Currency Future	2,331.0000	2,420.0000	3.818	0	0	0
17/09/2009	£ / R 2009/12/14	11.20	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
17/09/2009	£ / R 2009/12/14	12.55	Put	Currency Future	553.0000	494.0000	(10.669)	0	0	0
17/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,723.0000	1,638.0000	(4.933)	0	0	0
17/09/2009	£ / R 2009/12/14	10.05	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	2,242.0000	2,155.0000	(3.880)	0	0	0
17/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
17/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
17/09/2009	£ / R 2009/12/14	20.40	Put	Currency Future	0.0000	7,998.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	12.20	Call	Currency Future	456.0000	505.0000	10.746	0	0	0
17/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
17/09/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,588.0000	9,497.0000	(0.949)	0	0	0
17/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
17/09/2009	£ / R 2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	14.85	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
17/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	566.0000	622.0000	9.894	0	0	0
17/09/2009	£ / R 2009/12/14	16.85	Put	Currency Future	4,550.0000	4,459.0000	(2.000)	0	0	0
17/09/2009	£ / R 2009/12/14	8.40	Call	Currency Future	0.0000	4,007.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,170.0000	1,256.0000	7.350	0	0	0
17/09/2009	£ / R 2009/12/14	17.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,630.0000	1,547.0000	(5.092)	0	0	0
17/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,738.0000	8,647.0000	(1.041)	0	0	0
17/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,542.0000	6,451.0000	(1.391)	0	0	0
17/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,579.0000	2,491.0000	(3.412)	0	0	0
17/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	253.0000	218.0000	(13.834)	0	0	0
17/09/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,538.0000	9,447.0000	(0.954)	0	0	0
17/09/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,527.0000	2,617.0000	3.562	0	0	0
17/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
17/09/2009	£ / R 2009/12/14	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	8.40	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	11.10	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,246.0000	5,155.0000	(1.735)	0	0	0
17/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	628.0000	687.0000	9.395	0	0	0
17/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	105.0000	115.0000	9.524	0	0	0
17/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
17/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,345.0000	5,255.0000	(1.684)	0	0	0
17/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,628.0000	2,540.0000	(3.349)	0	0	0
17/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,264.0000	1,351.0000	6.883	0	0	0
17/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	874.0000	944.0000	8.009	0	0	0
17/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	215.0000	183.0000	(14.884)	0	0	0
17/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,493.0000	1,411.0000	(5.492)	0	0	0
17/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,910.0000	1,824.0000	(4.503)	0	0	0
17/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,872.0000	2,963.0000	3.169	0	0	0
17/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
17/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,699.0000	4,608.0000	(1.937)	0	0	0
17/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,545.0000	5,454.0000	(1.641)	0	0	0
17/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
17/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,798.0000	4,708.0000	(1.876)	0	0	0
17/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,240.0000	7,149.0000	(1.257)	0	0	0
17/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
17/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
17/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,468.0000	3,559.0000	2.624	0	0	0
17/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
17/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
17/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,290.0000	2,203.0000	(3.799)	0	0	0
17/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,338.0000	9,247.0000	(0.975)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	6,691.0000	6,600.0000	(1.360)	0	0	0
17/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	660.0000	721.0000	9.242	0	0	0
17/09/2009	£ / R 2009/12/14	13.30	Put	Currency Future	1,139.0000	1,062.0000	(6.760)	0	0	0
17/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,540.0000	7,449.0000	(1.207)	0	0	0
17/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,402.0000	1,321.0000	(5.777)	0	0	0
17/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
17/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,630.0000	1,547.0000	(5.092)	0	0	0
17/09/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,478.0000	2,568.0000	3.632	0	0	0
17/09/2009	£ / R 2009/12/14	9.60	Call	Currency Future	2,724.0000	2,814.0000	3.304	0	0	0
17/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	1,096.0000	1,020.0000	(6.934)	0	0	0
17/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,774.0000	2,685.0000	(3.208)	0	0	0
17/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,340.0000	7,249.0000	(1.240)	0	0	0
17/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
17/09/2009	£ / R 2009/12/14	11.85	Put	Currency Future	197.0000	167.0000	(15.228)	0	0	0
17/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	9,088.0000	8,997.0000	(1.001)	0	0	0
17/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
17/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,626.0000	2,716.0000	3.427	0	0	0
17/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,559.0000	3,469.0000	(2.529)	0	0	0
17/09/2009	£ / R 2009/12/14	8.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	£ / R 2009/12/14	13.55	Put	Currency Future	1,358.0000	1,277.0000	(5.965)	0	0	0
17/09/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,490.0000	7,399.0000	(1.215)	0	0	0
17/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
17/09/2009	£ / R 2009/12/14	9.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/09/2009	£ / R 2009/12/14	15.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	£ / R 2009/12/14	9.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,447.0000	1,366.0000	(5.598)	0	0	0
17/09/2009	£ / R 2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,269.0000	1,190.0000	(6.225)	0	0	0
17/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,147.0000	2,060.0000	(4.052)	0	0	0
17/09/2009	£ / R 2009/12/14	18.95	Put	Currency Future	6,642.0000	6,551.0000	(1.370)	0	0	0
17/09/2009	£ / R 2009/12/14	10.70	Call	Currency Future	1,649.0000	1,737.0000	5.337	0	0	0
17/09/2009	£ / R 2009/12/14	13.55	Call	Currency Future	120.0000	131.0000	9.167	0	0	0
17/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,774.0000	2,864.0000	3.244	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	9.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
17/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,386.0000	2,299.0000	(3.646)	0	0	0
17/09/2009	£ / R 2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.70	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
17/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	138.0000	151.0000	9.420	0	0	0
17/09/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,464.0000	4,555.0000	2.039	0	0	0
17/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	11.60	Put	Currency Future	123.0000	100.0000	(18.699)	0	0	0
17/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,676.0000	2,588.0000	(3.288)	0	0	0
17/09/2009	£ / R 2009/12/14	20.95	Put	Currency Future	8,639.0000	8,547.0000	(1.065)	0	0	0
17/09/2009	£ / R 2009/12/14	15.70	Put	Currency Future	3,411.0000	3,322.0000	(2.609)	0	0	0
17/09/2009	£ / R 2009/12/14	7.60	Call	Currency Future	4,713.0000	4,804.0000	1.931	0	0	0
17/09/2009	£ / R 2009/12/14	17.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	£ / R 2009/12/14	11.60	Call	Currency Future	836.0000	904.0000	8.134	0	0	0
17/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
17/09/2009	£ / R 2009/12/14	18.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,395.0000	5,304.0000	(1.687)	0	0	0
17/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,313.0000	1,233.0000	(6.093)	0	0	0
17/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	727.0000	791.0000	8.803	0	0	0
17/09/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,016.0000	4,106.0000	2.241	0	0	0
17/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
17/09/2009	£ / R 2009/12/14	9.35	Call	Currency Future	2,971.0000	3,062.0000	3.063	0	0	0
17/09/2009	£ / R 2009/12/14	18.40	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,495.0000	5,404.0000	(1.656)	0	0	0
17/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,296.0000	5,205.0000	(1.718)	0	0	0
17/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,099.0000	2,013.0000	(4.097)	0	0	0
17/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,649.0000	4,559.0000	(1.936)	0	0	0
17/09/2009	£ / R 2009/12/14	15.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
17/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	126.0000	137.0000	8.730	0	0	0
17/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	165.0000	137.0000	(16.970)	0	0	0
17/09/2009	£ / R 2009/12/14	13.30	Call	Currency Future	151.0000	166.0000	9.934	0	0	0
17/09/2009	£ / R 2009/12/14	10.85	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
17/09/2009	£ / R 2009/12/14	16.40	Put	Currency Future	0.0000	4,013.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	180.0000	151.0000	(16.111)	0	0	0
17/09/2009	£ / R 2009/12/14	17.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	14.80	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
17/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
17/09/2009	£ / R 2009/12/14	16.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
17/09/2009	£ / R 2009/12/14	15.75	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
17/09/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	16.40	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,552.0000	1,640.0000	5.670	0	0	0
17/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,338.0000	2,251.0000	(3.721)	0	0	0
17/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
17/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
17/09/2009	£ / R 2009/12/14	10.95	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
17/09/2009	£ / R 2009/12/14	11.70	Put	Currency Future	150.0000	124.0000	(17.333)	0	0	0
17/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,460.0000	3,371.0000	(2.572)	0	0	0
17/09/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,504.0000	1,592.0000	5.851	0	0	0
17/09/2009	£ / R 2009/12/14	20.40	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
17/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	7,091.0000	7,000.0000	(1.283)	0	0	0
17/09/2009	£ / R 2009/12/14	14.70	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
17/09/2009	£ / R 2009/12/14	11.95	Call	Currency Future	596.0000	654.0000	9.732	0	0	0
17/09/2009	£ / R 2009/12/14	10.65	Call	Currency Future	1,697.0000	1,786.0000	5.245	0	0	0
17/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,402.0000	1,321.0000	(5.777)	0	0	0
17/09/2009	£ / R 2009/12/14	15.35	Put	Currency Future	3,067.0000	2,978.0000	(2.902)	0	0	0
17/09/2009	£ / R 2009/12/14	13.05	Call	Currency Future	192.0000	211.0000	9.896	0	0	0
17/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,791.0000	6,700.0000	(1.340)	0	0	0
17/09/2009	£ / R 2009/12/14	11.80	Call	Currency Future	693.0000	755.0000	8.947	0	0	0
17/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
17/09/2009	£ / R 2009/12/14	11.95	Put	Currency Future	234.0000	200.0000	(14.530)	0	0	0
17/09/2009	£ / R 2009/12/14	10.50	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
17/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
17/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
17/09/2009	£ / R 2009/12/14	18.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.00	Call	Currency Future	202.0000	222.0000	9.901	0	0	0
17/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	14.70	Put	Currency Future	2,434.0000	2,347.0000	(3.574)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,675.0000	2,765.0000	3.364	0	0	0
17/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,538.0000	1,456.0000	(5.332)	0	0	0
17/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,600.0000	1,689.0000	5.563	0	0	0
17/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,043.0000	5,952.0000	(1.506)	0	0	0
17/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	0.0000	6,002.0000	100.000	0	0	0
17/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	810.0000	741.0000	(8.519)	0	0	0
17/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
17/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
17/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,488.0000	9,397.0000	(0.959)	0	0	0
17/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,871.0000	2,783.0000	(3.065)	0	0	0
17/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,531.0000	2,443.0000	(3.477)	0	0	0
17/09/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,584.0000	1,501.0000	(5.240)	0	0	0
17/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,576.0000	2,666.0000	3.494	0	0	0
17/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,483.0000	2,395.0000	(3.544)	0	0	0
17/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,456.0000	1,543.0000	5.975	0	0	0
17/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	952.0000	1,025.0000	7.668	0	0	0
17/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,447.0000	1,366.0000	(5.598)	0	0	0
17/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
17/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,676.0000	1,592.0000	(5.012)	0	0	0
17/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	695.0000	630.0000	(9.353)	0	0	0
17/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,910.0000	1,824.0000	(4.503)	0	0	0
17/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,429.0000	2,519.0000	3.705	0	0	0
17/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	349.0000	385.0000	10.315	0	0	0
17/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,445.0000	5,354.0000	(1.671)	0	0	0
17/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	929.0000	857.0000	(7.750)	0	0	0
17/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
17/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	771.0000	703.0000	(8.820)	0	0	0
17/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
17/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,188.0000	9,097.0000	(0.990)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	889.0000	818.0000	(7.987)	0	0	0
17/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,863.0000	1,778.0000	(4.563)	0	0	0
17/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,147.0000	2,060.0000	(4.052)	0	0	0
17/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,225.0000	1,147.0000	(6.367)	0	0	0
17/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
17/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,389.0000	8,298.0000	(1.085)	0	0	0
17/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	234.0000	257.0000	9.829	0	0	0
17/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
17/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	138.0000	151.0000	9.420	0	0	0
17/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,386.0000	2,299.0000	(3.646)	0	0	0
17/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	659.0000	595.0000	(9.712)	0	0	0
17/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
17/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,368.0000	3,459.0000	2.702	0	0	0
17/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
17/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	300.0000	331.0000	10.333	0	0	0
17/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,195.0000	2,108.0000	(3.964)	0	0	0
17/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,191.0000	7,100.0000	(1.265)	0	0	0
17/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	222.0000	245.0000	10.360	0	0	0
17/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
17/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,617.0000	3,708.0000	2.516	0	0	0
17/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,099.0000	2,013.0000	(4.097)	0	0	0
17/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	126.0000	137.0000	8.730	0	0	0
17/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,313.0000	3,223.0000	(2.717)	0	0	0
17/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,392.0000	6,301.0000	(1.424)	0	0	0
17/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,609.0000	3,519.0000	(2.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	332.0000	366.0000	10.241	0	0	0
17/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,313.0000	1,233.0000	(6.093)	0	0	0
17/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,920.0000	2,831.0000	(3.048)	0	0	0
17/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
17/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	89.0000	71.0000	(20.225)	0	0	0
17/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,004.0000	1,918.0000	(4.291)	0	0	0
17/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,380.0000	2,469.0000	3.739	0	0	0
17/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	100.0000	80.0000	(20.000)	0	0	0
17/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
17/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
17/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,401.0000	4,311.0000	(2.045)	0	0	0
17/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	623.0000	560.0000	(10.112)	0	0	0
17/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
17/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	912.0000	984.0000	7.895	0	0	0
17/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,012.0000	937.0000	(7.411)	0	0	0
17/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,823.0000	2,734.0000	(3.153)	0	0	0
17/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,816.0000	1,731.0000	(4.681)	0	0	0
17/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
17/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	258.0000	284.0000	10.078	0	0	0
17/09/2009	£ / R	2009/12/14	18.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
17/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	271.0000	299.0000	10.332	0	0	0
17/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,769.0000	1,685.0000	(4.748)	0	0	0
17/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	519.0000	462.0000	(10.983)	0	0	0
17/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,440.0000	7,349.0000	(1.223)	0	0	0
17/09/2009	£ / R	2009/12/14	20.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
17/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,816.0000	1,731.0000	(4.681)	0	0	0
17/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,214.0000	3,125.0000	(2.769)	0	0	0
17/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
17/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	174.0000	191.0000	9.770	0	0	0
17/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,289.0000	8,198.0000	(1.098)	0	0	0
17/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,676.0000	1,592.0000	(5.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	849.0000	779.0000	(8.245)	0	0	0
17/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,592.0000	6,501.0000	(1.380)	0	0	0
17/09/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,239.0000	8,148.0000	(1.105)	0	0	0
17/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,957.0000	1,871.0000	(4.394)	0	0	0
17/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,717.0000	3,808.0000	2.448	0	0	0
17/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,338.0000	2,251.0000	(3.721)	0	0	0
17/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,769.0000	1,685.0000	(4.748)	0	0	0
17/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,589.0000	8,498.0000	(1.059)	0	0	0
17/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,292.0000	6,202.0000	(1.430)	0	0	0
17/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
17/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,767.0000	3,857.0000	2.389	0	0	0
17/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,794.0000	5,703.0000	(1.571)	0	0	0
17/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
17/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	212.0000	233.0000	9.906	0	0	0
17/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,290.0000	2,203.0000	(3.799)	0	0	0
17/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,342.0000	6,251.0000	(1.435)	0	0	0
17/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	222.0000	245.0000	10.360	0	0	0
17/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,599.0000	4,509.0000	(1.957)	0	0	0
17/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,243.0000	6,152.0000	(1.458)	0	0	0
17/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,290.0000	7,199.0000	(1.248)	0	0	0
17/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
17/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	810.0000	741.0000	(8.519)	0	0	0
17/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,725.0000	2,637.0000	(3.229)	0	0	0
17/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,252.0000	4,162.0000	(2.117)	0	0	0
17/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	587.0000	527.0000	(10.221)	0	0	0
17/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	5.0000	5.0000	-	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
17/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
17/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
17/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,052.0000	1,966.0000	(4.191)	0	0	0
17/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,418.0000	3,509.0000	2.662	0	0	0
17/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	285.0000	314.0000	10.175	0	0	0
17/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,196.0000	5,105.0000	(1.751)	0	0	0
17/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
17/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
17/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,863.0000	1,778.0000	(4.563)	0	0	0
17/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
17/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,746.0000	1,835.0000	5.097	0	0	0
17/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,947.0000	4,857.0000	(1.819)	0	0	0
17/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,723.0000	1,638.0000	(4.933)	0	0	0
17/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,339.0000	8,248.0000	(1.091)	0	0	0
17/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
17/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,630.0000	1,547.0000	(5.092)	0	0	0
17/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,938.0000	8,847.0000	(1.018)	0	0	0
17/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,219.0000	3,310.0000	2.827	0	0	0
17/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
17/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,070.0000	3,161.0000	2.964	0	0	0
17/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	368.0000	325.0000	(11.685)	0	0	0
17/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
17/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
17/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	296.0000	258.0000	(12.838)	0	0	0
17/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,969.0000	2,880.0000	(2.998)	0	0	0
17/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	509.0000	562.0000	10.413	0	0	0
17/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,351.0000	4,261.0000	(2.068)	0	0	0
17/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,054.0000	978.0000	(7.211)	0	0	0
17/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	431.0000	479.0000	11.137	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,302.0000	4,211.0000	(2.115)	0	0	0
17/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R 2009/12/14	11.25	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
17/09/2009	£ / R 2009/12/14	19.45	Put	Currency Future	7,141.0000	7,050.0000	(1.274)	0	0	0
17/09/2009	£ / R 2009/12/14	8.65	Call	Currency Future	3,667.0000	3,758.0000	2.482	0	0	0
17/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	144.0000	158.0000	9.722	0	0	0
17/09/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,123.0000	1,208.0000	7.569	0	0	0
17/09/2009	£ / R 2009/12/14	17.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R 2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	£ / R 2009/12/14	12.45	Put	Currency Future	486.0000	431.0000	(11.317)	0	0	0
17/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,165.0000	3,076.0000	(2.812)	0	0	0
17/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
17/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,269.0000	1,190.0000	(6.225)	0	0	0
17/09/2009	£ / R 2009/12/14	17.45	Put	Currency Future	5,146.0000	5,056.0000	(1.749)	0	0	0
17/09/2009	£ / R 2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,225.0000	1,147.0000	(6.367)	0	0	0
17/09/2009	£ / R 2009/12/14	21.45	Put	Currency Future	9,138.0000	9,047.0000	(0.996)	0	0	0
17/09/2009	£ / R 2009/12/14	21.75	Put	Currency Future	9,438.0000	9,347.0000	(0.964)	0	0	0
17/09/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,087.0000	2,176.0000	4.264	0	0	0
17/09/2009	£ / R 2009/12/14	10.25	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
17/09/2009	£ / R 2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	1,182.0000	1,104.0000	(6.599)	0	0	0
17/09/2009	£ / R 2009/12/14	17.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	144.0000	158.0000	9.722	0	0	0
17/09/2009	£ / R 2009/12/14	11.15	Call	Currency Future	1,217.0000	1,303.0000	7.067	0	0	0
17/09/2009	£ / R 2009/12/14	11.15	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
17/09/2009	£ / R 2009/12/14	12.15	Call	Currency Future	482.0000	533.0000	10.581	0	0	0
17/09/2009	£ / R 2009/12/14	10.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/09/2009	£ / R 2009/12/14	12.15	Put	Currency Future	319.0000	279.0000	(12.539)	0	0	0
17/09/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,185.0000	2,274.0000	4.073	0	0	0
17/09/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,170.0000	3,260.0000	2.839	0	0	0
17/09/2009	£ / R 2009/12/14	9.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
17/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,871.0000	2,783.0000	(3.065)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,838.0000	8,747.0000	(1.030)	0	0	0
17/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,848.0000	4,757.0000	(1.877)	0	0	0
17/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,841.0000	6,750.0000	(1.330)	0	0	0
17/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,941.0000	6,850.0000	(1.311)	0	0	0
17/09/2009	£ / R	2010/03/15			Currency Future	12.5170	12.6080	0.727	0.0000	0.0000	613
17/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,149.0000	1,080.0000	(6.005)	0	0	0
17/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,653.0000	2,742.0000	3.355	0	0	0
17/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	260.0000	274.0000	5.385	0	0	0
17/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,995.0000	7,904.0000	(1.138)	0	0	0
17/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,902.0000	2,818.0000	(2.895)	0	0	0
17/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	781.0000	722.0000	(7.554)	0	0	0
17/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,703.0000	1,785.0000	4.815	0	0	0
17/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,511.0000	5,421.0000	(1.633)	0	0	0
17/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,447.0000	7,356.0000	(1.222)	0	0	0
17/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
17/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
17/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	498.0000	530.0000	6.426	0	0	0
17/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,438.0000	9,347.0000	(0.964)	0	0	0
17/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
17/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,028.0000	4,117.0000	2.210	0	0	0
17/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,497.0000	7,406.0000	(1.214)	0	0	0
17/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,436.0000	1,516.0000	5.571	0	0	0
17/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
17/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,005.0000	5,915.0000	(1.499)	0	0	0
17/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	81.0000	85.0000	4.938	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2010/03/15	10.20	Call	Currency Future	2,361.0000	2,450.0000	3.770	0	0	0
17/09/2009	£ / R 2010/03/15	14.90	Call	Currency Future	150.0000	160.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	20.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	£ / R 2010/03/15	21.80	Put	Currency Future	9,288.0000	9,198.0000	(0.969)	0	0	0
17/09/2009	£ / R 2010/03/15	13.00	Put	Currency Future	923.0000	859.0000	(6.934)	0	0	0
17/09/2009	£ / R 2010/03/15	13.30	Call	Currency Future	366.0000	388.0000	6.011	0	0	0
17/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	£ / R 2010/03/15	11.20	Put	Currency Future	119.0000	108.0000	(9.244)	0	0	0
17/09/2009	£ / R 2010/03/15	19.80	Put	Currency Future	7,297.0000	7,207.0000	(1.233)	0	0	0
17/09/2009	£ / R 2010/03/15	16.00	Put	Currency Future	3,564.0000	3,477.0000	(2.441)	0	0	0
17/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R 2010/03/15	10.05	Call	Currency Future	2,507.0000	2,595.0000	3.510	0	0	0
17/09/2009	£ / R 2010/03/15	22.05	Put	Currency Future	9,537.0000	9,447.0000	(0.944)	0	0	0
17/09/2009	£ / R 2010/03/15	12.00	Put	Currency Future	338.0000	301.0000	(10.947)	0	0	0
17/09/2009	£ / R 2010/03/15	19.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,650.0000	6,560.0000	(1.353)	0	0	0
17/09/2009	£ / R 2010/03/15	10.20	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
17/09/2009	£ / R 2010/03/15	12.05	Call	Currency Future	827.0000	879.0000	6.288	0	0	0
17/09/2009	£ / R 2010/03/15	20.05	Put	Currency Future	7,546.0000	7,456.0000	(1.193)	0	0	0
17/09/2009	£ / R 2010/03/15	13.00	Call	Currency Future	440.0000	467.0000	6.136	0	0	0
17/09/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,485.0000	3,575.0000	2.582	0	0	0
17/09/2009	£ / R 2010/03/15	12.05	Put	Currency Future	360.0000	321.0000	(10.833)	0	0	0
17/09/2009	£ / R 2010/03/15	20.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R 2010/03/15	22.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	£ / R 2010/03/15	13.45	Call	Currency Future	335.0000	355.0000	5.970	0	0	0
17/09/2009	£ / R 2010/03/15	12.55	Put	Currency Future	618.0000	566.0000	(8.414)	0	0	0
17/09/2009	£ / R 2010/03/15	14.15	Put	Currency Future	1,861.0000	1,782.0000	(4.245)	0	0	0
17/09/2009	£ / R 2010/03/15	22.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	£ / R 2010/03/15	13.45	Put	Currency Future	1,268.0000	1,197.0000	(5.599)	0	0	0
17/09/2009	£ / R 2010/03/15	12.55	Call	Currency Future	585.0000	624.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,676.0000	4,588.0000	(1.882)	0	0	0
17/09/2009	£ / R 2010/03/15	14.15	Call	Currency Future	228.0000	240.0000	5.263	0	0	0
17/09/2009	£ / R 2010/03/15	8.55	Call	Currency Future	3,979.0000	4,068.0000	2.237	0	0	0
17/09/2009	£ / R 2010/03/15	19.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R 2010/03/15	19.65	Put	Currency Future	7,148.0000	7,058.0000	(1.259)	0	0	0
17/09/2009	£ / R 2010/03/15	19.55	Put	Currency Future	7,048.0000	6,958.0000	(1.277)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	914.0000	971.0000	6.236	0	0	0
17/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,643.0000	1,566.0000	(4.687)	0	0	0
17/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
17/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,533.0000	2,452.0000	(3.198)	0	0	0
17/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,730.0000	1,652.0000	(4.509)	0	0	0
17/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,045.0000	7,954.0000	(1.131)	0	0	0
17/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	297.0000	263.0000	(11.448)	0	0	0
17/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
17/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	855.0000	909.0000	6.316	0	0	0
17/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,473.0000	1,399.0000	(5.024)	0	0	0
17/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
17/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,054.0000	5,965.0000	(1.470)	0	0	0
17/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
17/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,120.0000	2,207.0000	4.104	0	0	0
17/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	240.0000	253.0000	5.417	0	0	0
17/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	746.0000	795.0000	6.568	0	0	0
17/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	234.0000	246.0000	5.128	0	0	0
17/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,773.0000	1,695.0000	(4.399)	0	0	0
17/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	290.0000	307.0000	5.862	0	0	0
17/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
17/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	275.0000	290.0000	5.455	0	0	0
17/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,800.0000	6,709.0000	(1.338)	0	0	0
17/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,487.0000	9,397.0000	(0.949)	0	0	0
17/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,313.0000	2,401.0000	3.805	0	0	0
17/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,093.0000	3,182.0000	2.877	0	0	0
17/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	96.0000	87.0000	(9.375)	0	0	0
17/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,289.0000	3,378.0000	2.706	0	0	0
17/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	429.0000	387.0000	(9.790)	0	0	0
17/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,558.0000	1,482.0000	(4.878)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
17/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
17/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,856.0000	2,772.0000	(2.941)	0	0	0
17/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
17/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	126.0000	114.0000	(9.524)	0	0	0
17/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,763.0000	2,680.0000	(3.004)	0	0	0
17/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,390.0000	1,317.0000	(5.252)	0	0	0
17/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
17/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,089.0000	8,998.0000	(1.001)	0	0	0
17/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
17/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	720.0000	768.0000	6.667	0	0	0
17/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	130.0000	138.0000	6.154	0	0	0
17/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	307.0000	325.0000	5.863	0	0	0
17/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,098.0000	7,008.0000	(1.268)	0	0	0
17/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,587.0000	9,497.0000	(0.939)	0	0	0
17/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,708.0000	3,620.0000	(2.373)	0	0	0
17/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	604.0000	646.0000	6.954	0	0	0
17/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,393.0000	1,472.0000	5.671	0	0	0
17/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,849.0000	6,759.0000	(1.314)	0	0	0
17/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,468.0000	3,382.0000	(2.480)	0	0	0
17/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
17/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
17/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,872.0000	4,783.0000	(1.827)	0	0	0
17/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,347.0000	7,257.0000	(1.225)	0	0	0
17/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	405.0000	364.0000	(10.123)	0	0	0
17/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	587.0000	538.0000	(8.348)	0	0	0
17/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
17/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,949.0000	2,864.0000	(2.882)	0	0	0
17/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	282.0000	298.0000	5.674	0	0	0
17/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	0.0000	4,019.0000	100.000	0	0	0
17/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,659.0000	5,569.0000	(1.590)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,042.0000	2,957.0000	(2.794)	0	0	0
17/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
17/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
17/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,790.0000	8,700.0000	(1.024)	0	0	0
17/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,646.0000	7,556.0000	(1.177)	0	0	0
17/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
17/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	133.0000	121.0000	(9.023)	0	0	0
17/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	116.0000	122.0000	5.172	0	0	0
17/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
17/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,039.0000	8,949.0000	(0.996)	0	0	0
17/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	211.0000	222.0000	5.213	0	0	0
17/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,515.0000	1,440.0000	(4.950)	0	0	0
17/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,458.0000	2,547.0000	3.621	0	0	0
17/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,637.0000	9,546.0000	(0.944)	0	0	0
17/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,970.0000	4,881.0000	(1.791)	0	0	0
17/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	253.0000	267.0000	5.534	0	0	0
17/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	479.0000	434.0000	(9.395)	0	0	0
17/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	267.0000	282.0000	5.618	0	0	0
17/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,852.0000	3,764.0000	(2.285)	0	0	0
17/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,949.0000	6,859.0000	(1.295)	0	0	0
17/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,686.0000	1,609.0000	(4.567)	0	0	0
17/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	696.0000	742.0000	6.609	0	0	0
17/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
17/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	0.0000	8,004.0000	100.000	0	0	0
17/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,524.0000	1,605.0000	5.315	0	0	0
17/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	772.0000	822.0000	6.477	0	0	0
17/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,350.0000	1,429.0000	5.852	0	0	0
17/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,740.0000	8,650.0000	(1.030)	0	0	0
17/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,600.0000	1,524.0000	(4.750)	0	0	0
17/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	0.0000	6,014.0000	100.000	0	0	0
17/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,823.0000	4,734.0000	(1.845)	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
17/09/2009	£ / R 2010/03/15	18.10	Put	Currency Future	5,609.0000	5,520.0000	(1.587)	0	0	0
17/09/2009	£ / R 2010/03/15	11.15	Put	Currency Future	113.0000	102.0000	(9.735)	0	0	0
17/09/2009	£ / R 2010/03/15	21.45	Put	Currency Future	8,939.0000	8,849.0000	(1.007)	0	0	0
17/09/2009	£ / R 2010/03/15	17.05	Put	Currency Future	4,579.0000	4,490.0000	(1.944)	0	0	0
17/09/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,774.0000	4,685.0000	(1.864)	0	0	0
17/09/2009	£ / R 2010/03/15	13.25	Put	Currency Future	1,110.0000	1,042.0000	(6.126)	0	0	0
17/09/2009	£ / R 2010/03/15	20.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R 2010/03/15	11.15	Call	Currency Future	1,480.0000	1,560.0000	5.405	0	0	0
17/09/2009	£ / R 2010/03/15	21.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	£ / R 2010/03/15	17.05	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
17/09/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,750.0000	6,660.0000	(1.333)	0	0	0
17/09/2009	£ / R 2010/03/15	13.25	Call	Currency Future	377.0000	400.0000	6.101	0	0	0
17/09/2009	£ / R 2010/03/15	8.60	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
17/09/2009	£ / R 2010/03/15	20.10	Put	Currency Future	7,596.0000	7,506.0000	(1.185)	0	0	0
17/09/2009	£ / R 2010/03/15	12.45	Call	Currency Future	626.0000	669.0000	6.869	0	0	0
17/09/2009	£ / R 2010/03/15	15.05	Put	Currency Future	2,671.0000	2,588.0000	(3.107)	0	0	0
17/09/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,240.0000	3,329.0000	2.747	0	0	0
17/09/2009	£ / R 2010/03/15	19.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R 2010/03/15	18.60	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
17/09/2009	£ / R 2010/03/15	10.10	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
17/09/2009	£ / R 2010/03/15	12.85	Put	Currency Future	816.0000	755.0000	(7.475)	0	0	0
17/09/2009	£ / R 2010/03/15	12.45	Put	Currency Future	559.0000	511.0000	(8.587)	0	0	0
17/09/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,641.0000	8,551.0000	(1.042)	0	0	0
17/09/2009	£ / R 2010/03/15	12.35	Put	Currency Future	505.0000	459.0000	(9.109)	0	0	0
17/09/2009	£ / R 2010/03/15	21.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R 2010/03/15	20.60	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
17/09/2009	£ / R 2010/03/15	18.10	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
17/09/2009	£ / R 2010/03/15	10.00	Call	Currency Future	2,556.0000	2,644.0000	3.443	0	0	0
17/09/2009	£ / R 2010/03/15	13.05	Call	Currency Future	426.0000	452.0000	6.103	0	0	0
17/09/2009	£ / R 2010/03/15	15.25	Call	Currency Future	123.0000	130.0000	5.691	0	0	0
17/09/2009	£ / R 2010/03/15	11.45	Call	Currency Future	1,223.0000	1,300.0000	6.296	0	0	0
17/09/2009	£ / R 2010/03/15	19.05	Put	Currency Future	6,551.0000	6,461.0000	(1.374)	0	0	0
17/09/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,817.0000	1,738.0000	(4.348)	0	0	0
17/09/2009	£ / R 2010/03/15	12.35	Call	Currency Future	672.0000	717.0000	6.696	0	0	0
17/09/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,338.0000	9,247.0000	(0.975)	0	0	0
17/09/2009	£ / R 2010/03/15	16.10	Put	Currency Future	3,660.0000	3,572.0000	(2.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	156.0000	142.0000	(8.974)	0	0	0
17/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	140.0000	127.0000	(9.286)	0	0	0
17/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
17/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,921.0000	4,832.0000	(1.809)	0	0	0
17/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,541.0000	8,451.0000	(1.054)	0	0	0
17/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	345.0000	365.0000	5.797	0	0	0
17/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,352.0000	6,262.0000	(1.417)	0	0	0
17/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,658.0000	1,740.0000	4.946	0	0	0
17/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
17/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	107.0000	97.0000	(9.346)	0	0	0
17/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	483.0000	513.0000	6.211	0	0	0
17/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
17/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,700.0000	6,610.0000	(1.343)	0	0	0
17/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	355.0000	376.0000	5.915	0	0	0
17/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
17/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	799.0000	851.0000	6.508	0	0	0
17/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,899.0000	6,809.0000	(1.305)	0	0	0
17/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,725.0000	4,636.0000	(1.884)	0	0	0
17/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,388.0000	9,297.0000	(0.969)	0	0	0
17/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,560.0000	5,471.0000	(1.601)	0	0	0
17/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,604.0000	2,693.0000	3.418	0	0	0
17/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,410.0000	2,498.0000	3.651	0	0	0
17/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,265.0000	2,353.0000	3.885	0	0	0
17/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,809.0000	2,726.0000	(2.955)	0	0	0
17/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,397.0000	7,307.0000	(1.217)	0	0	0
17/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	887.0000	824.0000	(7.103)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2010/03/15	18.95	Put	Currency Future	6,452.0000	6,361.0000	(1.410)	0	0	0
17/09/2009	£ / R 2010/03/15	10.95	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
17/09/2009	£ / R 2010/03/15	18.80	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
17/09/2009	£ / R 2010/03/15	12.10	Put	Currency Future	382.0000	343.0000	(10.209)	0	0	0
17/09/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,890.0000	8,799.0000	(1.024)	0	0	0
17/09/2009	£ / R 2010/03/15	13.40	Put	Currency Future	1,228.0000	1,157.0000	(5.782)	0	0	0
17/09/2009	£ / R 2010/03/15	9.30	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/09/2009	£ / R 2010/03/15	17.20	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
17/09/2009	£ / R 2010/03/15	20.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R 2010/03/15	14.95	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
17/09/2009	£ / R 2010/03/15	18.80	Put	Currency Future	6,303.0000	6,213.0000	(1.428)	0	0	0
17/09/2009	£ / R 2010/03/15	11.00	Call	Currency Future	1,613.0000	1,695.0000	5.084	0	0	0
17/09/2009	£ / R 2010/03/15	9.75	Call	Currency Future	2,800.0000	2,889.0000	3.179	0	0	0
17/09/2009	£ / R 2010/03/15	12.90	Put	Currency Future	851.0000	789.0000	(7.286)	0	0	0
17/09/2009	£ / R 2010/03/15	17.40	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
17/09/2009	£ / R 2010/03/15	15.05	Call	Currency Future	138.0000	146.0000	5.797	0	0	0
17/09/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,353.0000	2,272.0000	(3.442)	0	0	0
17/09/2009	£ / R 2010/03/15	21.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	£ / R 2010/03/15	13.55	Call	Currency Future	316.0000	335.0000	6.013	0	0	0
17/09/2009	£ / R 2010/03/15	20.95	Put	Currency Future	8,442.0000	8,352.0000	(1.066)	0	0	0
17/09/2009	£ / R 2010/03/15	11.95	Call	Currency Future	884.0000	940.0000	6.335	0	0	0
17/09/2009	£ / R 2010/03/15	20.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R 2010/03/15	14.75	Call	Currency Future	165.0000	175.0000	6.061	0	0	0
17/09/2009	£ / R 2010/03/15	9.05	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/09/2009	£ / R 2010/03/15	14.70	Call	Currency Future	170.0000	180.0000	5.882	0	0	11,630
17/09/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,338.0000	3,427.0000	2.666	0	0	0
17/09/2009	£ / R 2010/03/15	13.35	Put	Currency Future	1,188.0000	1,118.0000	(5.892)	0	0	0
17/09/2009	£ / R 2010/03/15	8.95	Call	Currency Future	3,584.0000	3,673.0000	2.483	0	0	0
17/09/2009	£ / R 2010/03/15	11.95	Put	Currency Future	317.0000	282.0000	(11.041)	0	0	0
17/09/2009	£ / R 2010/03/15	8.80	Call	Currency Future	3,732.0000	3,821.0000	2.385	0	0	0
17/09/2009	£ / R 2010/03/15	9.75	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/09/2009	£ / R 2010/03/15	21.20	Put	Currency Future	8,691.0000	8,600.0000	(1.047)	0	0	0
17/09/2009	£ / R 2010/03/15	12.95	Call	Currency Future	454.0000	482.0000	6.167	0	0	0
17/09/2009	£ / R 2010/03/15	18.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
17/09/2009	£ / R 2010/03/15	10.75	Call	Currency Future	1,840.0000	1,923.0000	4.511	0	0	0
17/09/2009	£ / R 2010/03/15	15.40	Put	Currency Future	2,996.0000	2,911.0000	(2.837)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
17/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,307.0000	1,385.0000	5.968	0	0	0
17/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
17/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
17/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,433.0000	4,344.0000	(2.008)	0	0	0
17/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,601.0000	6,511.0000	(1.363)	0	0	0
17/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	532.0000	485.0000	(8.835)	0	0	0
17/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,794.0000	1,877.0000	4.627	0	0	0
17/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
17/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,216.0000	2,304.0000	3.971	0	0	0
17/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,166.0000	5,077.0000	(1.723)	0	0	0
17/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	468.0000	497.0000	6.197	0	0	11,630
17/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	299.0000	316.0000	5.686	0	0	0
17/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,473.0000	1,399.0000	(5.024)	0	0	0
17/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,019.0000	4,930.0000	(1.773)	0	0	0
17/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
17/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,293.0000	8,203.0000	(1.085)	0	0	0
17/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,579.0000	2,497.0000	(3.180)	0	0	0
17/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	389.0000	412.0000	5.913	0	0	0
17/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	241.0000	211.0000	(12.448)	0	0	0
17/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,392.0000	8,302.0000	(1.072)	0	0	0
17/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
17/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,008.0000	1,069.0000	6.052	0	0	0
17/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,633.0000	3,723.0000	2.477	0	0	0
17/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
17/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
17/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	748.0000	689.0000	(7.888)	0	0	0
17/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,349.0000	1,277.0000	(5.337)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,402.0000	6,312.0000	(1.406)	0	0	0
17/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,142.0000	3,231.0000	2.833	0	0	0
17/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
17/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,190.0000	4,102.0000	(2.100)	0	0	0
17/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,072.0000	1,004.0000	(6.343)	0	0	0
17/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,591.0000	8,501.0000	(1.048)	0	0	0
17/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
17/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	959.0000	894.0000	(6.778)	0	0	0
17/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,139.0000	9,048.0000	(0.996)	0	0	0
17/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,748.0000	1,831.0000	4.748	0	0	0
17/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	175.0000	186.0000	6.286	0	0	0
17/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,034.0000	967.0000	(6.480)	0	0	0
17/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
17/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,516.0000	3,429.0000	(2.474)	0	0	0
17/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,308.0000	2,228.0000	(3.466)	0	0	0
17/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	401.0000	425.0000	5.985	0	0	0
17/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,751.0000	2,840.0000	3.235	0	0	0
17/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,168.0000	2,256.0000	4.059	0	0	0
17/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,094.0000	4,005.0000	(2.174)	0	0	0
17/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,481.0000	4,393.0000	(1.964)	0	0	0
17/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,110.0000	1,175.0000	5.856	0	0	0
17/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
17/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,265.0000	1,342.0000	6.087	0	0	0
17/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
17/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,682.0000	3,772.0000	2.444	0	0	0
17/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	682.0000	625.0000	(8.358)	0	0	0
17/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	996.0000	930.0000	(6.627)	0	0	0
17/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	290.0000	307.0000	5.862	0	0	0
17/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
17/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,995.0000	3,084.0000	2.972	0	0	0
17/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,461.0000	5,372.0000	(1.630)	0	0	0
17/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	567.0000	602.0000	6.173	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,432.0000	1,358.0000	(5.168)	0	0	0
17/09/2009	£ / R 2010/03/15	12.65	Call	Currency Future	549.0000	583.0000	6.193	0	0	0
17/09/2009	£ / R 2010/03/15	13.10	Call	Currency Future	413.0000	438.0000	6.053	0	0	0
17/09/2009	£ / R 2010/03/15	17.10	Put	Currency Future	4,628.0000	4,539.0000	(1.923)	0	0	0
17/09/2009	£ / R 2010/03/15	12.40	Call	Currency Future	649.0000	693.0000	6.780	0	0	0
17/09/2009	£ / R 2010/03/15	14.55	Put	Currency Future	2,219.0000	2,138.0000	(3.650)	0	0	0
17/09/2009	£ / R 2010/03/15	9.85	Call	Currency Future	2,702.0000	2,791.0000	3.294	0	0	0
17/09/2009	£ / R 2010/03/15	12.60	Put	Currency Future	650.0000	594.0000	(8.615)	0	0	0
17/09/2009	£ / R 2010/03/15	11.65	Put	Currency Future	208.0000	181.0000	(12.981)	0	0	0
17/09/2009	£ / R 2010/03/15	15.10	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
17/09/2009	£ / R 2010/03/15	11.80	Call	Currency Future	976.0000	1,036.0000	6.148	0	0	0
17/09/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,994.0000	1,914.0000	(4.012)	0	0	0
17/09/2009	£ / R 2010/03/15	11.40	Put	Currency Future	148.0000	134.0000	(9.459)	0	0	0
17/09/2009	£ / R 2010/03/15	14.55	Call	Currency Future	186.0000	196.0000	5.376	0	0	0
17/09/2009	£ / R 2010/03/15	11.85	Put	Currency Future	278.0000	245.0000	(11.871)	0	0	0
17/09/2009	£ / R 2010/03/15	21.75	Put	Currency Future	9,238.0000	9,148.0000	(0.974)	0	0	0
17/09/2009	£ / R 2010/03/15	14.60	Call	Currency Future	180.0000	192.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,191.0000	3,280.0000	2.789	0	0	0
17/09/2009	£ / R 2010/03/15	11.05	Put	Currency Future	101.0000	92.0000	(8.911)	0	0	0
17/09/2009	£ / R 2010/03/15	11.65	Call	Currency Future	1,075.0000	1,139.0000	5.953	0	0	0
17/09/2009	£ / R 2010/03/15	15.10	Put	Currency Future	2,717.0000	2,634.0000	(3.055)	0	0	0
17/09/2009	£ / R 2010/03/15	17.90	Put	Currency Future	5,412.0000	5,323.0000	(1.644)	0	0	0
17/09/2009	£ / R 2010/03/15	11.55	Put	Currency Future	178.0000	158.0000	(11.236)	0	0	0
17/09/2009	£ / R 2010/03/15	11.85	Call	Currency Future	945.0000	1,003.0000	6.138	0	0	0
17/09/2009	£ / R 2010/03/15	14.60	Put	Currency Future	2,263.0000	2,184.0000	(3.491)	0	0	0
17/09/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,840.0000	8,749.0000	(1.029)	0	0	0
17/09/2009	£ / R 2010/03/15	11.05	Call	Currency Future	1,568.0000	1,650.0000	5.230	0	0	0
17/09/2009	£ / R 2010/03/15	9.65	Call	Currency Future	2,897.0000	2,987.0000	3.107	0	0	0
17/09/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,436.0000	3,526.0000	2.619	0	0	0
17/09/2009	£ / R 2010/03/15	11.80	Put	Currency Future	259.0000	228.0000	(11.969)	0	0	0
17/09/2009	£ / R 2010/03/15	19.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,145.0000	1,216.0000	6.201	0	0	0
17/09/2009	£ / R 2010/03/15	20.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	£ / R 2010/03/15	17.85	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	£ / R 2010/03/15	9.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/09/2009	£ / R 2010/03/15	9.15	Put	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
17/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	515.0000	547.0000	6.214	0	0	0
17/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
17/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
17/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,343.0000	8,252.0000	(1.091)	0	0	0
17/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,488.0000	2,407.0000	(3.256)	0	0	0
17/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,387.0000	3,477.0000	2.657	0	0	0
17/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,443.0000	2,362.0000	(3.316)	0	0	0
17/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,136.0000	3,051.0000	(2.710)	0	0	0
17/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
17/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,248.0000	7,157.0000	(1.256)	0	0	0
17/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,946.0000	3,036.0000	3.055	0	0	0
17/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
17/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,421.0000	3,334.0000	(2.543)	0	0	0
17/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
17/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,932.0000	2,016.0000	4.348	0	0	0
17/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
17/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
17/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,025.0000	2,111.0000	4.247	0	0	0
17/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
17/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,979.0000	2,063.0000	4.245	0	0	0
17/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,231.0000	3,145.0000	(2.662)	0	0	0
17/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
17/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,384.0000	4,296.0000	(2.007)	0	0	0
17/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	193.0000	167.0000	(13.472)	0	0	0
17/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,363.0000	5,274.0000	(1.660)	0	0	0
17/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
17/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	155.0000	165.0000	6.452	0	0	0
17/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,045.0000	3,957.0000	(2.176)	0	0	0
17/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	453.0000	410.0000	(9.492)	0	0	0
17/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	57.0000	60.0000	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
17/09/2009	£ / R 2010/03/15	15.60	Put	Currency Future	3,184.0000	3,098.0000	(2.701)	0	0	0
17/09/2009	£ / R 2010/03/15	17.60	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
17/09/2009	£ / R 2010/03/15	17.55	Put	Currency Future	5,068.0000	4,979.0000	(1.756)	0	0	0
17/09/2009	£ / R 2010/03/15	13.50	Call	Currency Future	325.0000	344.0000	5.846	0	0	0
17/09/2009	£ / R 2010/03/15	16.60	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
17/09/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,314.0000	5,224.0000	(1.694)	0	0	0
17/09/2009	£ / R 2010/03/15	16.60	Put	Currency Future	4,142.0000	4,054.0000	(2.125)	0	0	0
17/09/2009	£ / R 2010/03/15	16.05	Put	Currency Future	3,612.0000	3,525.0000	(2.409)	0	0	0
17/09/2009	£ / R 2010/03/15	17.75	Put	Currency Future	5,265.0000	5,175.0000	(1.709)	0	0	0
17/09/2009	£ / R 2010/03/15	13.50	Put	Currency Future	1,308.0000	1,236.0000	(5.505)	0	0	0
17/09/2009	£ / R 2010/03/15	17.80	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
17/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
17/09/2009	£ / R 2010/03/15	16.75	Put	Currency Future	4,287.0000	4,199.0000	(2.053)	0	0	0
17/09/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,336.0000	4,247.0000	(2.053)	0	0	0
17/09/2009	£ / R 2010/03/15	14.75	Put	Currency Future	2,398.0000	2,317.0000	(3.378)	0	0	0
17/09/2009	£ / R 2010/03/15	15.80	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
17/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
17/09/2009	£ / R 2010/03/15	15.75	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
17/09/2009	£ / R 2010/03/15	15.80	Put	Currency Future	3,373.0000	3,287.0000	(2.550)	0	0	0
17/09/2009	£ / R 2010/03/15	15.75	Put	Currency Future	3,326.0000	3,239.0000	(2.616)	0	0	0
17/09/2009	£ / R 2010/03/15	17.75	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
17/09/2009	£ / R 2010/03/15	14.80	Call	Currency Future	160.0000	170.0000	6.250	0	0	0
17/09/2009	£ / R 2010/03/15	16.75	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
17/09/2009	£ / R 2010/03/15	16.80	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
17/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	3,089.0000	3,004.0000	(2.752)	0	0	0
17/09/2009	£ / R 2010/03/15	21.50	Put	Currency Future	8,989.0000	8,899.0000	(1.001)	0	0	0
17/09/2009	£ / R 2010/03/15	21.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,999.0000	6,908.0000	(1.300)	0	0	0
17/09/2009	£ / R 2010/03/15	17.60	Put	Currency Future	5,117.0000	5,028.0000	(1.739)	0	0	0
17/09/2009	£ / R 2010/03/15	9.50	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/09/2009	£ / R 2010/03/15	9.50	Call	Currency Future	3,044.0000	3,133.0000	2.924	0	0	0
17/09/2009	£ / R 2010/03/15	11.50	Put	Currency Future	164.0000	150.0000	(8.537)	0	0	0
17/09/2009	£ / R 2010/03/15	14.50	Put	Currency Future	2,175.0000	2,093.0000	(3.770)	0	0	0
17/09/2009	£ / R 2010/03/15	14.50	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
17/09/2009	£ / R 2010/03/15	10.50	Call	Currency Future	2,072.0000	2,159.0000	4.199	0	0	0
17/09/2009	£ / R 2010/03/15	10.50	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,181.0000	1,258.0000	6.520	0	0	0
17/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	714.0000	657.0000	(7.983)	0	0	0
17/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
17/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
17/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,278.0000	3,192.0000	(2.624)	0	0	0
17/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	531.0000	565.0000	6.403	0	0	0
17/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	224.0000	196.0000	(12.500)	0	0	0
17/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,848.0000	2,938.0000	3.160	0	0	0
17/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,041.0000	1,104.0000	6.052	0	0	0
17/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,886.0000	1,970.0000	4.454	0	0	0
17/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	69.0000	62.0000	(10.145)	0	0	0
17/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
17/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,239.0000	4,150.0000	(2.100)	0	0	0
17/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,215.0000	5,126.0000	(1.707)	0	0	0
17/09/2009	£ / R	2010/06/14			Currency Future	12.7201	12.8096	0.704	0.0000	0.0000	500
17/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	946.0000	887.0000	(6.237)	0	0	0
17/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,723.0000	6,635.0000	(1.309)	0	0	0
17/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,367.0000	1,432.0000	4.755	0	0	0
17/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,581.0000	4,669.0000	1.921	0	0	0
17/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,674.0000	6,586.0000	(1.319)	0	0	0
17/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
17/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	144.0000	126.0000	(12.500)	0	0	0
17/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,305.0000	1,239.0000	(5.057)	0	0	0
17/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	666.0000	696.0000	4.505	0	0	0
17/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,043.0000	8,954.0000	(0.984)	0	0	0
17/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
17/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,117.0000	3,204.0000	2.791	0	0	0
17/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,341.0000	9,252.0000	(0.953)	0	0	0
17/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,696.0000	8,607.0000	(1.023)	0	0	0
17/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,866.0000	1,793.0000	(3.912)	0	0	0
17/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
17/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,942.0000	5,855.0000	(1.464)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2010/06/14	17.15	Put	Currency Future	4,546.0000	4,462.0000	(1.848)	0	0	0
17/09/2009	£ / R 2010/06/14	13.50	Call	Currency Future	525.0000	549.0000	4.571	0	0	0
17/09/2009	£ / R 2010/06/14	21.35	Put	Currency Future	8,646.0000	8,558.0000	(1.018)	0	0	0
17/09/2009	£ / R 2010/06/14	11.30	Put	Currency Future	174.0000	154.0000	(11.494)	0	0	0
17/09/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,991.0000	5,904.0000	(1.452)	0	0	0
17/09/2009	£ / R 2010/06/14	20.30	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	£ / R 2010/06/14	16.60	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
17/09/2009	£ / R 2010/06/14	20.15	Put	Currency Future	7,460.0000	7,372.0000	(1.180)	0	0	0
17/09/2009	£ / R 2010/06/14	20.70	Put	Currency Future	8,003.0000	7,915.0000	(1.100)	0	0	0
17/09/2009	£ / R 2010/06/14	12.70	Put	Currency Future	752.0000	700.0000	(6.915)	0	0	0
17/09/2009	£ / R 2010/06/14	20.00	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
17/09/2009	£ / R 2010/06/14	11.10	Put	Currency Future	134.0000	118.0000	(11.940)	0	0	0
17/09/2009	£ / R 2010/06/14	14.15	Call	Currency Future	395.0000	411.0000	4.051	0	0	0
17/09/2009	£ / R 2010/06/14	20.15	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	£ / R 2010/06/14	18.70	Put	Currency Future	6,040.0000	5,952.0000	(1.457)	0	0	0
17/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	772.0000	810.0000	4.922	0	0	0
17/09/2009	£ / R 2010/06/14	11.10	Call	Currency Future	1,755.0000	1,828.0000	4.160	0	0	0
17/09/2009	£ / R 2010/06/14	8.15	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/09/2009	£ / R 2010/06/14	8.70	Call	Currency Future	4,046.0000	4,132.0000	2.126	0	0	0
17/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,056.0000	1,106.0000	4.735	0	0	0
17/09/2009	£ / R 2010/06/14	14.35	Call	Currency Future	364.0000	378.0000	3.846	0	0	0
17/09/2009	£ / R 2010/06/14	17.15	Call	Currency Future	116.0000	122.0000	5.172	0	0	0
17/09/2009	£ / R 2010/06/14	8.70	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/09/2009	£ / R 2010/06/14	22.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	£ / R 2010/06/14	20.00	Put	Currency Future	7,312.0000	7,224.0000	(1.204)	0	0	0
17/09/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,608.0000	7,520.0000	(1.157)	0	0	0
17/09/2009	£ / R 2010/06/14	15.60	Call	Currency Future	216.0000	225.0000	4.167	0	0	0
17/09/2009	£ / R 2010/06/14	8.75	Call	Currency Future	3,997.0000	4,084.0000	2.177	0	0	0
17/09/2009	£ / R 2010/06/14	15.65	Call	Currency Future	212.0000	221.0000	4.245	0	0	0
17/09/2009	£ / R 2010/06/14	14.70	Call	Currency Future	317.0000	329.0000	3.785	0	0	0
17/09/2009	£ / R 2010/06/14	22.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	£ / R 2010/06/14	22.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/09/2009	£ / R 2010/06/14	12.10	Put	Currency Future	436.0000	396.0000	(9.174)	0	0	0
17/09/2009	£ / R 2010/06/14	9.65	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
17/09/2009	£ / R 2010/06/14	14.70	Put	Currency Future	2,297.0000	2,219.0000	(3.396)	0	0	0
17/09/2009	£ / R 2010/06/14	12.80	Put	Currency Future	814.0000	759.0000	(6.757)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,362.0000	7,274.0000	(1.195)	0	0	0
17/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,291.0000	9,203.0000	(0.947)	0	0	0
17/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,589.0000	9,501.0000	(0.918)	0	0	0
17/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
17/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,142.0000	3,061.0000	(2.578)	0	0	0
17/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
17/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	199.0000	208.0000	4.523	0	0	0
17/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,142.0000	9,054.0000	(0.963)	0	0	0
17/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	734.0000	768.0000	4.632	0	0	0
17/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,547.0000	8,459.0000	(1.030)	0	0	0
17/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	174.0000	181.0000	4.023	0	0	0
17/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	109.0000	114.0000	4.587	0	0	0
17/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,993.0000	1,919.0000	(3.713)	0	0	0
17/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,714.0000	1,786.0000	4.201	0	0	0
17/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	311.0000	278.0000	(10.611)	0	0	0
17/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,143.0000	4,229.0000	2.076	0	0	0
17/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	722.0000	671.0000	(7.064)	0	0	0
17/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
17/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,165.0000	7,077.0000	(1.228)	0	0	0
17/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
17/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,507.0000	3,594.0000	2.481	0	0	0
17/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,483.0000	2,570.0000	3.504	0	0	0
17/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
17/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	792.0000	831.0000	4.924	0	0	0
17/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,123.0000	4,038.0000	(2.062)	0	0	0
17/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,279.0000	3,198.0000	(2.470)	0	0	0
17/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
17/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,145.0000	2,231.0000	4.009	0	0	0
17/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
17/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,505.0000	5,419.0000	(1.562)	0	0	0
17/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
17/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,678.0000	2,765.0000	3.249	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,825.0000	1,751.0000	(4.055)	0	0	0
17/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	247.0000	222.0000	(10.121)	0	0	0
17/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
17/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,216.0000	5,129.0000	(1.668)	0	0	0
17/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	430.0000	448.0000	4.186	0	0	0
17/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
17/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,604.0000	3,522.0000	(2.275)	0	0	0
17/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,594.0000	1,664.0000	4.391	0	0	0
17/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
17/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,699.0000	5,612.0000	(1.527)	0	0	0
17/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	387.0000	402.0000	3.876	0	0	0
17/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,231.0000	1,288.0000	4.630	0	0	0
17/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
17/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,460.0000	1,391.0000	(4.726)	0	0	0
17/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,331.0000	1,395.0000	4.808	0	0	0
17/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
17/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,909.0000	1,835.0000	(3.876)	0	0	0
17/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,088.0000	6,001.0000	(1.429)	0	0	0
17/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,009.0000	2,086.0000	3.833	0	0	0
17/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,325.0000	3,244.0000	(2.436)	0	0	0
17/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,028.0000	3,944.0000	(2.085)	0	0	0
17/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	951.0000	997.0000	4.837	0	0	0
17/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,429.0000	6,342.0000	(1.353)	0	0	0
17/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	0.0000	59.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	89.0000	76.0000	(14.607)	0	0	0
17/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
17/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	261.0000	236.0000	(9.579)	0	0	0
17/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,096.0000	3,015.0000	(2.616)	0	0	0
17/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	244.0000	255.0000	4.508	0	0	0
17/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	0.0000	4,133.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,971.0000	3,058.0000	2.928	0	0	0
17/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,968.0000	6,880.0000	(1.263)	0	0	0
17/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,745.0000	3,662.0000	(2.216)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,053.0000	7,965.0000	(1.093)	0	0	0
17/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,904.0000	7,816.0000	(1.113)	0	0	0
17/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	0.0000	143.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
17/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	439.0000	458.0000	4.328	0	0	0
17/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	379.0000	394.0000	3.958	0	0	0
17/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,845.0000	5,758.0000	(1.488)	0	0	0
17/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
17/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	0.0000	2,307.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,167.0000	5,081.0000	(1.664)	0	0	0
17/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,944.0000	8,855.0000	(0.995)	0	0	0
17/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
17/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
17/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,824.0000	2,745.0000	(2.797)	0	0	0
17/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
17/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	0.0000	317.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,845.0000	8,756.0000	(1.006)	0	0	0
17/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,411.0000	7,323.0000	(1.187)	0	0	0
17/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
17/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,619.0000	1,548.0000	(4.385)	0	0	0
17/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
17/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	392.0000	354.0000	(9.694)	0	0	0
17/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	531.0000	487.0000	(8.286)	0	0	0
17/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	421.0000	438.0000	4.038	0	0	0
17/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
17/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	0.0000	6,050.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,391.0000	9,302.0000	(0.948)	0	0	0
17/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,115.0000	7,028.0000	(1.223)	0	0	0
17/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	480.0000	501.0000	4.375	0	0	0
17/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,386.0000	2,473.0000	3.646	0	0	0
17/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
17/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	181.0000	188.0000	3.867	0	0	0
17/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	118.0000	103.0000	(12.712)	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
17/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,975.0000	4,890.0000	(1.709)	0	0	0
17/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	0.0000	4,036.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,870.0000	6,782.0000	(1.281)	0	0	0
17/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,660.0000	1,588.0000	(4.337)	0	0	0
17/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
17/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,066.0000	6,978.0000	(1.245)	0	0	0
17/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,511.0000	3,429.0000	(2.336)	0	0	0
17/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,112.0000	1,164.0000	4.676	0	0	0
17/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	178.0000	185.0000	3.933	0	0	0
17/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	278.0000	290.0000	4.317	0	0	0
17/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	459.0000	479.0000	4.357	0	0	0
17/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
17/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,490.0000	9,401.0000	(0.938)	0	0	0
17/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,792.0000	3,708.0000	(2.215)	0	0	0
17/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,558.0000	3,475.0000	(2.333)	0	0	0
17/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	185.0000	192.0000	3.784	0	0	0
17/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,745.0000	8,657.0000	(1.006)	0	0	0
17/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,602.0000	2,524.0000	(2.998)	0	0	0
17/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,838.0000	1,912.0000	4.026	0	0	0
17/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,736.0000	4,652.0000	(1.774)	0	0	0
17/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,701.0000	1,629.0000	(4.233)	0	0	0
17/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	0.0000	8,014.0000	100.000	0	0	0
17/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
17/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,558.0000	2,480.0000	(3.049)	0	0	0
17/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
17/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,539.0000	1,469.0000	(4.548)	0	0	0
17/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,452.0000	4,368.0000	(1.887)	0	0	0
17/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,509.0000	7,421.0000	(1.172)	0	0	0
17/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,775.0000	2,863.0000	3.171	0	0	0
17/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
17/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,532.0000	2,619.0000	3.436	0	0	0
17/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	159.0000	165.0000	3.774	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,772.0000	6,684.0000	(1.299)	0	0	0
17/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,093.0000	9,004.0000	(0.979)	0	0	0
17/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,516.0000	1,584.0000	4.485	0	0	0
17/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,312.0000	3,399.0000	2.627	0	0	0
17/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	162.0000	168.0000	3.704	0	0	0
17/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,933.0000	3,849.0000	(2.136)	0	0	0
17/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,360.0000	5,274.0000	(1.604)	0	0	0
17/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
17/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,660.0000	1,588.0000	(4.337)	0	0	0
17/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,869.0000	2,790.0000	(2.754)	0	0	0
17/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	857.0000	899.0000	4.901	0	0	0
17/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,338.0000	2,424.0000	3.678	0	0	0
17/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
17/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,005.0000	2,925.0000	(2.662)	0	0	0
17/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	196.0000	175.0000	(10.714)	0	0	0
17/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,880.0000	4,794.0000	(1.762)	0	0	0
17/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
17/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	846.0000	790.0000	(6.619)	0	0	0
17/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
17/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,404.0000	4,321.0000	(1.885)	0	0	0
17/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	100.0000	104.0000	4.000	0	0	12,446
17/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,478.0000	1,546.0000	4.601	0	0	0
17/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	239.0000	250.0000	4.603	0	0	0
17/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,263.0000	3,350.0000	2.666	0	0	0
17/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
17/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	650.0000	680.0000	4.615	0	0	0
17/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,241.0000	2,327.0000	3.838	0	0	0
17/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,651.0000	5,564.0000	(1.540)	0	0	0
17/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	412.0000	429.0000	4.126	0	0	0
17/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
17/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,927.0000	4,842.0000	(1.725)	0	0	0
17/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	356.0000	371.0000	4.213	0	0	8,032
17/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
17/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,880.0000	1,955.0000	3.989	0	0	0

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17/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	430.0000	448.0000	4.186	0	0	0
17/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
17/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
17/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,742.0000	1,669.0000	(4.191)	0	0	0
17/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,290.0000	2,376.0000	3.755	0	0	0
17/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,839.0000	3,755.0000	(2.188)	0	0	0
17/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,036.0000	1,961.0000	(3.684)	0	0	0
17/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	208.0000	186.0000	(10.577)	0	0	0
17/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
17/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,689.0000	4,604.0000	(1.813)	0	0	0
17/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,499.0000	1,430.0000	(4.603)	0	0	0
17/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,267.0000	1,202.0000	(5.130)	0	0	0
17/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	163.0000	144.0000	(11.656)	0	0	0
17/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
17/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
17/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,141.0000	1,194.0000	4.645	0	0	0
17/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,403.0000	1,469.0000	4.704	0	0	0
17/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
17/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	469.0000	489.0000	4.264	0	0	0
17/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	538.0000	561.0000	4.275	0	0	0
17/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,457.0000	5,370.0000	(1.594)	0	0	0
17/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,440.0000	1,507.0000	4.653	0	0	0
17/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
17/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	371.0000	334.0000	(9.973)	0	0	0
17/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
17/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	716.0000	750.0000	4.749	0	0	0
17/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
17/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	220.0000	198.0000	(10.000)	0	0	0
17/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
17/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,230.0000	1,165.0000	(5.285)	0	0	0
17/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	682.0000	714.0000	4.692	0	0	0
17/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,783.0000	1,710.0000	(4.094)	0	0	0
17/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,214.0000	3,301.0000	2.707	0	0	0
17/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	557.0000	512.0000	(8.079)	0	0	0
17/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	225.0000	234.0000	4.000	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
17/09/2009	£ / R 2010/06/14	20.35	Put	Currency Future	7,657.0000	7,569.0000	(1.149)	0	0	0
17/09/2009	£ / R 2010/06/14	15.75	Put	Currency Future	3,233.0000	3,152.0000	(2.505)	0	0	0
17/09/2009	£ / R 2010/06/14	15.05	Call	Currency Future	272.0000	284.0000	4.412	0	0	0
17/09/2009	£ / R 2010/06/14	12.35	Call	Currency Future	927.0000	972.0000	4.854	0	0	0
17/09/2009	£ / R 2010/06/14	15.10	Put	Currency Future	2,646.0000	2,568.0000	(2.948)	0	0	0
17/09/2009	£ / R 2010/06/14	18.10	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
17/09/2009	£ / R 2010/06/14	16.50	Call	Currency Future	153.0000	159.0000	3.922	0	0	0
17/09/2009	£ / R 2010/06/14	9.00	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/09/2009	£ / R 2010/06/14	16.75	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
17/09/2009	£ / R 2010/06/14	15.95	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
17/09/2009	£ / R 2010/06/14	18.05	Put	Currency Future	5,408.0000	5,322.0000	(1.590)	0	0	0
17/09/2009	£ / R 2010/06/14	15.10	Call	Currency Future	266.0000	278.0000	4.511	0	0	0
17/09/2009	£ / R 2010/06/14	11.25	Call	Currency Future	1,633.0000	1,704.0000	4.348	0	0	0
17/09/2009	£ / R 2010/06/14	14.50	Put	Currency Future	2,122.0000	2,046.0000	(3.582)	0	0	0
17/09/2009	£ / R 2010/06/14	14.75	Put	Currency Future	2,340.0000	2,263.0000	(3.291)	0	0	0
17/09/2009	£ / R 2010/06/14	12.95	Put	Currency Future	912.0000	854.0000	(6.360)	0	0	0
17/09/2009	£ / R 2010/06/14	11.55	Put	Currency Future	233.0000	210.0000	(9.871)	0	0	0
17/09/2009	£ / R 2010/06/14	13.55	Call	Currency Future	513.0000	536.0000	4.483	0	0	0
17/09/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,752.0000	3,840.0000	2.345	0	0	0
17/09/2009	£ / R 2010/06/14	12.50	Put	Currency Future	637.0000	589.0000	(7.535)	0	0	0
17/09/2009	£ / R 2010/06/14	15.85	Call	Currency Future	196.0000	204.0000	4.082	0	0	0
17/09/2009	£ / R 2010/06/14	14.75	Call	Currency Future	310.0000	323.0000	4.194	0	0	0
17/09/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,579.0000	1,508.0000	(4.497)	0	0	0
17/09/2009	£ / R 2010/06/14	17.70	Put	Currency Future	5,071.0000	4,986.0000	(1.676)	0	0	0
17/09/2009	£ / R 2010/06/14	9.10	Call	Currency Future	3,654.0000	3,741.0000	2.381	0	0	0
17/09/2009	£ / R 2010/06/14	20.25	Put	Currency Future	7,559.0000	7,471.0000	(1.164)	0	0	0
17/09/2009	£ / R 2010/06/14	14.50	Call	Currency Future	342.0000	356.0000	4.094	0	0	0
17/09/2009	£ / R 2010/06/14	22.35	Put	Currency Future	9,639.0000	9,550.0000	(0.923)	0	0	0
17/09/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,409.0000	3,497.0000	2.581	0	0	0
17/09/2009	£ / R 2010/06/14	19.25	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
17/09/2009	£ / R 2010/06/14	17.70	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
17/09/2009	£ / R 2010/06/14	13.15	Put	Currency Future	1,049.0000	988.0000	(5.815)	0	0	0
17/09/2009	£ / R 2010/06/14	17.10	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
17/09/2009	£ / R 2010/06/14	12.25	Put	Currency Future	506.0000	464.0000	(8.300)	0	0	0
17/09/2009	£ / R 2010/06/14	9.35	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
17/09/2009	£ / R 2010/06/14	15.70	Put	Currency Future	3,187.0000	3,107.0000	(2.510)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	977.0000	1,023.0000	4.708	0	0	0
17/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	184.0000	164.0000	(10.870)	0	0	0
17/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	550.0000	575.0000	4.545	0	0	12,446
17/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,192.0000	9,103.0000	(0.968)	0	0	0
17/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	329.0000	342.0000	3.951	0	0	0
17/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	330.0000	296.0000	(10.303)	0	0	0
17/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,894.0000	8,806.0000	(0.989)	0	0	0
17/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,499.0000	4,415.0000	(1.867)	0	0	0
17/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,922.0000	1,998.0000	3.954	0	0	0
17/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,169.0000	4,086.0000	(1.991)	0	0	0
17/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	634.0000	663.0000	4.574	0	0	0
17/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,922.0000	3,009.0000	2.977	0	0	0
17/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
17/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	835.0000	875.0000	4.790	0	0	0
17/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,002.0000	1,050.0000	4.790	0	0	0
17/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
17/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,540.0000	9,451.0000	(0.933)	0	0	0
17/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	903.0000	947.0000	4.873	0	0	0
17/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	145.0000	151.0000	4.138	0	0	0
17/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
17/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,555.0000	1,624.0000	4.437	0	0	0
17/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	502.0000	524.0000	4.382	0	0	0
17/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,017.0000	6,929.0000	(1.254)	0	0	0
17/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	665.0000	616.0000	(7.368)	0	0	0
17/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	482.0000	440.0000	(8.714)	0	0	0
17/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,399.0000	8,310.0000	(1.060)	0	0	0
17/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
17/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	102.0000	89.0000	(12.745)	0	0	0
17/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,448.0000	8,360.0000	(1.042)	0	0	0
17/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
17/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,300.0000	8,212.0000	(1.060)	0	0	0
17/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,435.0000	2,521.0000	3.532	0	0	0
17/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,014.0000	954.0000	(5.917)	0	0	0
17/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,576.0000	6,488.0000	(1.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,418.0000	3,336.0000	(2.399)	0	0	0
17/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
17/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	153.0000	135.0000	(11.765)	0	0	0
17/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	583.0000	537.0000	(7.890)	0	0	0
17/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,478.0000	6,391.0000	(1.343)	0	0	0
17/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,629.0000	2,716.0000	3.309	0	0	0
17/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
17/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,735.0000	2,656.0000	(2.888)	0	0	0
17/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
17/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	95.0000	82.0000	(13.684)	0	0	0
17/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	449.0000	468.0000	4.232	0	0	0
17/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,993.0000	8,905.0000	(0.979)	0	0	0
17/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	371.0000	334.0000	(9.973)	0	0	0
17/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,343.0000	1,276.0000	(4.989)	0	0	0
17/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,914.0000	2,835.0000	(2.711)	0	0	0
17/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,605.0000	3,692.0000	2.413	0	0	0
17/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
17/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,332.0000	6,244.0000	(1.390)	0	0	0
17/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,464.0000	3,382.0000	(2.367)	0	0	0
17/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	150.0000	156.0000	4.000	0	0	0
17/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,200.0000	1,256.0000	4.667	0	0	0
17/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,084.0000	1,022.0000	(5.720)	0	0	0
17/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	234.0000	244.0000	4.274	0	0	0
17/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,023.0000	4,938.0000	(1.692)	0	0	0
17/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	260.0000	272.0000	4.615	0	0	0
17/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,029.0000	1,077.0000	4.665	0	0	0
17/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	619.0000	647.0000	4.523	0	0	0
17/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
17/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,690.0000	2,612.0000	(2.900)	0	0	0
17/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,156.0000	1,093.0000	(5.450)	0	0	0
17/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,361.0000	3,448.0000	2.589	0	0	0
17/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
17/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,075.0000	3,991.0000	(2.061)	0	0	0
17/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	682.0000	714.0000	4.692	0	0	0

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17/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
17/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	459.0000	418.0000	(8.932)	0	0	0
17/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,824.0000	2,911.0000	3.081	0	0	0
17/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,458.0000	3,546.0000	2.545	0	0	0
17/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
17/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,880.0000	1,955.0000	3.989	0	0	0
17/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	125.0000	130.0000	4.000	0	0	0
17/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	230.0000	239.0000	3.913	0	0	0
17/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,827.0000	4,915.0000	1.823	0	0	0
17/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
17/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,119.0000	5,033.0000	(1.680)	0	0	0
17/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,141.0000	1,194.0000	4.645	0	0	0
17/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,784.0000	4,699.0000	(1.777)	0	0	0
17/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
17/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	130.0000	136.0000	4.615	0	0	0
17/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,381.0000	6,293.0000	(1.379)	0	0	0
17/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
17/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,965.0000	2,042.0000	3.919	0	0	0
17/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,349.0000	8,261.0000	(1.054)	0	0	0
17/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	912.0000	854.0000	(6.360)	0	0	0
17/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	590.0000	617.0000	4.576	0	0	0
17/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,310.0000	4,227.0000	(1.926)	0	0	0
17/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,951.0000	1,876.0000	(3.844)	0	0	0
17/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,193.0000	1,129.0000	(5.365)	0	0	0
17/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
17/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	220.0000	230.0000	4.545	0	0	0
17/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	610.0000	563.0000	(7.705)	0	0	0
17/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,748.0000	5,661.0000	(1.514)	0	0	0
17/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
17/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,960.0000	2,880.0000	(2.703)	0	0	0
17/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	371.0000	386.0000	4.043	0	0	0
17/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
17/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,083.0000	1,134.0000	4.709	0	0	0
17/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	208.0000	216.0000	3.846	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	880.0000	922.0000	4.773	0	0	8,032
17/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
17/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,312.0000	5,226.0000	(1.619)	0	0	0
17/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,209.0000	2,133.0000	(3.440)	0	0	0
17/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	126.0000	110.0000	(12.698)	0	0	0
17/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,120.0000	1,057.0000	(5.625)	0	0	0
17/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
17/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
17/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	563.0000	588.0000	4.440	0	0	0
17/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	980.0000	920.0000	(6.122)	0	0	0
17/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	577.0000	603.0000	4.506	0	0	0
17/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	413.0000	375.0000	(9.201)	0	0	0
17/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,264.0000	5,177.0000	(1.653)	0	0	0
17/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,703.0000	3,791.0000	2.376	0	0	0
17/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,440.0000	9,352.0000	(0.932)	0	0	0
17/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,796.0000	5,709.0000	(1.501)	0	0	0
17/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,625.0000	6,537.0000	(1.328)	0	0	0
17/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
17/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,050.0000	2,970.0000	(2.623)	0	0	0
17/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,372.0000	3,290.0000	(2.432)	0	0	0
17/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
17/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	605.0000	632.0000	4.463	0	0	0
17/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,597.0000	8,508.0000	(1.035)	0	0	0
17/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,673.0000	1,745.0000	4.304	0	0	0
17/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,796.0000	1,870.0000	4.120	0	0	0
17/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
17/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,382.0000	1,314.0000	(4.920)	0	0	0
17/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
17/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,214.0000	7,126.0000	(1.220)	0	0	0
17/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,418.0000	3,336.0000	(2.399)	0	0	0
17/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,581.0000	2,667.0000	3.332	0	0	0
17/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,727.0000	2,814.0000	3.190	0	0	0
17/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
17/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,735.0000	2,656.0000	(2.888)	0	0	0
17/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	439.0000	458.0000	4.328	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R 2010/06/14	21.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/09/2009	£ / R 2010/06/14	16.20	Put	Currency Future	3,651.0000	3,568.0000	(2.273)	0	0	0
17/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,619.0000	1,548.0000	(4.385)	0	0	0
17/09/2009	£ / R 2010/06/14	19.95	Put	Currency Future	7,263.0000	7,175.0000	(1.212)	0	0	0
17/09/2009	£ / R 2010/06/14	17.20	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
17/09/2009	£ / R 2010/06/14	15.95	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
17/09/2009	£ / R 2010/06/14	17.45	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
17/09/2009	£ / R 2010/06/14	16.20	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
17/09/2009	£ / R 2010/06/14	21.95	Put	Currency Future	9,242.0000	9,153.0000	(0.963)	0	0	0
17/09/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,886.0000	3,802.0000	(2.162)	0	0	0
17/09/2009	£ / R 2010/06/14	17.20	Put	Currency Future	4,594.0000	4,509.0000	(1.850)	0	0	0
17/09/2009	£ / R 2010/06/14	14.10	Call	Currency Future	403.0000	420.0000	4.218	0	0	0
17/09/2009	£ / R 2010/06/14	16.45	Call	Currency Future	156.0000	162.0000	3.846	0	0	0
17/09/2009	£ / R 2010/06/14	15.20	Call	Currency Future	255.0000	266.0000	4.314	0	0	0
17/09/2009	£ / R 2010/06/14	18.20	Put	Currency Future	5,554.0000	5,467.0000	(1.566)	0	0	0
17/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	772.0000	810.0000	4.922	0	0	0
17/09/2009	£ / R 2010/06/14	18.20	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
17/09/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,421.0000	1,352.0000	(4.856)	0	0	0
17/09/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,832.0000	4,747.0000	(1.759)	0	0	0
17/09/2009	£ / R 2010/06/14	11.70	Put	Currency Future	275.0000	249.0000	(9.455)	0	0	0
17/09/2009	£ / R 2010/06/14	15.90	Call	Currency Future	192.0000	200.0000	4.167	0	0	0
17/09/2009	£ / R 2010/06/14	15.20	Call	Currency Future	255.0000	266.0000	4.314	0	0	0
17/09/2009	£ / R 2010/06/14	13.65	Call	Currency Future	491.0000	512.0000	4.277	0	0	0
17/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,295.0000	1,359.0000	4.942	0	0	0
17/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,460.0000	1,391.0000	(4.726)	0	0	0
17/09/2009	£ / R 2010/06/14	18.45	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
17/09/2009	£ / R 2010/06/14	12.70	Put	Currency Future	752.0000	700.0000	(6.915)	0	0	0
17/09/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,097.0000	2,182.0000	4.053	0	0	0
17/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
17/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
17/09/2009	£ / R 2010/06/14	13.70	Call	Currency Future	480.0000	501.0000	4.375	0	0	0
17/09/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,069.0000	3,155.0000	2.802	0	0	0
17/09/2009	£ / R 2010/06/14	10.20	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
17/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,295.0000	1,359.0000	4.942	0	0	0
17/09/2009	£ / R 2010/06/14	12.90	Put	Currency Future	879.0000	822.0000	(6.485)	0	0	0
17/09/2009	£ / R 2010/06/14	11.70	Put	Currency Future	275.0000	249.0000	(9.455)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
17/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
17/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,641.0000	4,557.0000	(1.810)	0	0	0
17/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	111.0000	116.0000	4.505	0	0	0
17/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,097.0000	2,182.0000	4.053	0	0	0
17/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
17/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,698.0000	3,615.0000	(2.244)	0	0	0
17/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,602.0000	5,515.0000	(1.553)	0	0	0
17/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
17/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,873.0000	2,960.0000	3.028	0	0	0
17/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	350.0000	315.0000	(10.000)	0	0	0
17/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	699.0000	731.0000	4.578	0	0	0
17/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	168.0000	174.0000	3.571	0	0	0
17/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	250.0000	260.0000	4.000	0	0	0
17/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,052.0000	2,134.0000	3.996	0	0	0
17/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
17/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,020.0000	3,107.0000	2.881	0	0	0
17/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,780.0000	2,701.0000	(2.842)	0	0	0
17/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	82.0000	74.0000	(9.756)	0	0	0
17/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	293.0000	263.0000	(10.239)	0	0	0
17/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
17/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,263.0000	1,323.0000	4.751	0	0	0
17/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	813.0000	853.0000	4.920	0	0	0
17/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	783.0000	729.0000	(6.897)	0	0	0
17/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	693.0000	643.0000	(7.215)	0	0	0
17/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	753.0000	789.0000	4.781	0	0	0
17/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,193.0000	2,279.0000	3.922	0	0	0
17/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
17/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,170.0000	1,224.0000	4.615	0	0	0
17/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,166.0000	3,253.0000	2.748	0	0	0
17/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,919.0000	6,831.0000	(1.272)	0	0	0
17/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,980.0000	3,897.0000	(2.085)	0	0	0
17/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
17/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,894.0000	5,806.0000	(1.493)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R	2009/12/14			Currency Future	10.9531	11.0569	0.948	11.0600	10.9600	31,248
17/09/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,965.0000	2,862.0000	(3.474)	0	0	0
17/09/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R	2009/12/14	14.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R	2009/12/14	9.15	Call	Currency Future	1,823.0000	1,926.0000	5.650	0	0	0
17/09/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,658.0000	3,555.0000	(2.816)	0	0	0
17/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	€ / R	2009/12/14	11.40	Put	Currency Future	651.0000	579.0000	(11.060)	0	0	0
17/09/2009	€ / R	2009/12/14	10.35	Put	Currency Future	118.0000	96.0000	(18.644)	0	0	0
17/09/2009	€ / R	2009/12/14	15.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	€ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R	2009/12/14	7.70	Call	Currency Future	3,254.0000	3,360.0000	3.258	0	0	0
17/09/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,799.0000	6,695.0000	(1.530)	0	0	0
17/09/2009	€ / R	2009/12/14	10.25	Call	Currency Future	798.0000	882.0000	10.526	0	0	0
17/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,652.0000	4,549.0000	(2.214)	0	0	0
17/09/2009	€ / R	2009/12/14	14.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	€ / R	2009/12/14	9.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/09/2009	€ / R	2009/12/14	16.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
17/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	8,098.0000	7,994.0000	(1.284)	0	0	0
17/09/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,752.0000	4,649.0000	(2.168)	0	0	0
17/09/2009	€ / R	2009/12/14	9.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/09/2009	€ / R	2009/12/14	14.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	12,744
17/09/2009	€ / R	2009/12/14	13.70	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
17/09/2009	€ / R	2009/12/14	11.35	Call	Currency Future	217.0000	250.0000	15.207	0	0	0
17/09/2009	€ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R	2009/12/14	7.10	Call	Currency Future	3,853.0000	3,958.0000	2.725	0	0	0
17/09/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,288.0000	1,388.0000	7.764	0	0	0
17/09/2009	€ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,649.0000	6,545.0000	(1.564)	0	0	0
17/09/2009	€ / R	2009/12/14	13.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
17/09/2009	€ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R	2009/12/14	15.05	Put	Currency Future	4,105.0000	4,002.0000	(2.509)	0	0	0
17/09/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,990.0000	1,889.0000	(5.075)	0	0	0
17/09/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R	2009/12/14	15.70	Call	Currency Future	5.0000	6.0000	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
17/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,331.0000	1,237.0000	(7.062)	0	0	0
17/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,425.0000	2,323.0000	(4.206)	0	0	0
17/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	204.0000	236.0000	15.686	0	0	0
17/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,360.0000	3,257.0000	(3.065)	0	0	0
17/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,817.0000	2,715.0000	(3.621)	0	0	0
17/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
17/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	3,903.0000	4,008.0000	2.690	0	0	0
17/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,957.0000	3,061.0000	3.517	0	0	0
17/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,803.0000	3,908.0000	2.761	0	0	0
17/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	84.0000	94.0000	11.905	0	0	13,679
17/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,719.0000	2,617.0000	(3.751)	0	0	0
17/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,354.0000	4,251.0000	(2.366)	0	0	0
17/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,265.0000	2,368.0000	4.547	0	0	0
17/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,797.0000	8,694.0000	(1.171)	0	0	0
17/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	95.0000	76.0000	(20.000)	0	0	0
17/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,898.0000	6,795.0000	(1.493)	0	0	0
17/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,113.0000	3,010.0000	(3.309)	0	0	0
17/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	59.0000	45.0000	(23.729)	0	0	0
17/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,376.0000	2,275.0000	(4.251)	0	0	0
17/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,953.0000	4,058.0000	2.656	0	0	0
17/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,757.0000	3,654.0000	(2.742)	0	0	0
17/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	471.0000	410.0000	(12.951)	0	0	0
17/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,768.0000	2,666.0000	(3.685)	0	0	0
17/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,148.0000	8,044.0000	(1.276)	0	0	0
17/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
17/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,703.0000	3,809.0000	2.863	0	0	0
17/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	259.0000	299.0000	15.444	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
17/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	962.0000	1,052.0000	9.356	0	0	0
17/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
17/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	878.0000	966.0000	10.023	0	0	0
17/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	406.0000	350.0000	(13.793)	0	0	0
17/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	613.0000	543.0000	(11.419)	0	0	0
17/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
17/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,149.0000	6,046.0000	(1.675)	0	0	0
17/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	426.0000	491.0000	15.258	0	0	0
17/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,709.0000	2,812.0000	3.802	0	0	0
17/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	193.0000	222.0000	15.026	0	0	0
17/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,311.0000	3,208.0000	(3.111)	0	0	0
17/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,902.0000	4,798.0000	(2.122)	0	0	0
17/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,182.0000	2,081.0000	(4.629)	0	0	0
17/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	1,971.0000	2,073.0000	5.175	0	0	0
17/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,808.0000	2,912.0000	3.704	0	0	0
17/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	309.0000	357.0000	15.534	0	0	0
17/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,425.0000	2,323.0000	(4.206)	0	0	0
17/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	454.0000	521.0000	14.758	0	0	0
17/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	1,019.0000	932.0000	(8.538)	0	0	0
17/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	3,014.0000	2,912.0000	(3.384)	0	0	0
17/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,922.0000	2,025.0000	5.359	0	0	0
17/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	75.0000	59.0000	(21.333)	0	0	0
17/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	541.0000	475.0000	(12.200)	0	0	0
17/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,086.0000	1,985.0000	(4.842)	0	0	0
17/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	106.0000	85.0000	(19.811)	0	0	0
17/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,856.0000	3,754.0000	(2.645)	0	0	0
17/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	546.0000	619.0000	13.370	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	122.0000	139.0000	13.934	0	0	0
17/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,212.0000	3,109.0000	(3.207)	0	0	0
17/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,670.0000	2,568.0000	(3.820)	0	0	0
17/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,198.0000	8,094.0000	(1.269)	0	0	0
17/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	244.0000	282.0000	15.574	0	0	0
17/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,376.0000	2,275.0000	(4.251)	0	0	0
17/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	193.0000	162.0000	(16.062)	0	0	0
17/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	850.0000	769.0000	(9.529)	0	0	0
17/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
17/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
17/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,204.0000	4,102.0000	(2.426)	0	0	0
17/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	274.0000	317.0000	15.693	0	0	0
17/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
17/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,653.0000	3,759.0000	2.902	0	0	0
17/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	273.0000	234.0000	(14.286)	0	0	0
17/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	505.0000	442.0000	(12.475)	0	0	0
17/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
17/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
17/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,515.0000	1,419.0000	(6.337)	0	0	0
17/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,155.0000	4,052.0000	(2.479)	0	0	0
17/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,647.0000	8,544.0000	(1.191)	0	0	0
17/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	1,062.0000	974.0000	(8.286)	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
17/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,897.0000	8,794.0000	(1.158)	0	0	0
17/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,105.0000	3,210.0000	3.382	0	0	0
17/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,719.0000	2,617.0000	(3.751)	0	0	0
17/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,005.0000	1,100.0000	9.453	0	0	0
17/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
17/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,660.0000	2,763.0000	3.872	0	0	0
17/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
17/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	689.0000	615.0000	(10.740)	0	0	0
17/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,151.0000	5,048.0000	(2.000)	0	0	0
17/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,144.0000	1,243.0000	8.654	0	0	0
17/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,474.0000	2,372.0000	(4.123)	0	0	0
17/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,055.0000	3,952.0000	(2.540)	0	0	0
17/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,562.0000	1,465.0000	(6.210)	0	0	0
17/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,609.0000	1,511.0000	(6.091)	0	0	0
17/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,852.0000	4,748.0000	(2.143)	0	0	0
17/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,948.0000	6,845.0000	(1.482)	0	0	0
17/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
17/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	65.0000	72.0000	10.769	0	0	0
17/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	67.0000	52.0000	(22.388)	0	0	0
17/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,101.0000	4,998.0000	(2.019)	0	0	0
17/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
17/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,956.0000	3,853.0000	(2.604)	0	0	0
17/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	438.0000	379.0000	(13.470)	0	0	0
17/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,656.0000	1,558.0000	(5.918)	0	0	0
17/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	62.0000	68.0000	9.677	0	0	80
17/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	759.0000	842.0000	10.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,155.0000	3,260.0000	3.328	0	0	0
17/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,650.0000	5,546.0000	(1.841)	0	0	0
17/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,299.0000	6,195.0000	(1.651)	0	0	0
17/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	729.0000	652.0000	(10.562)	0	0	0
17/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	920.0000	1,009.0000	9.674	0	0	0
17/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	399.0000	462.0000	15.789	0	0	0
17/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,182.0000	2,081.0000	(4.629)	0	0	0
17/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,051.0000	4,948.0000	(2.039)	0	0	0
17/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	145.0000	119.0000	(17.931)	0	0	0
17/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
17/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,676.0000	1,779.0000	6.146	0	0	0
17/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,872.0000	1,975.0000	5.502	0	0	0
17/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,298.0000	8,194.0000	(1.253)	0	0	0
17/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
17/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,947.0000	8,844.0000	(1.151)	0	0	0
17/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,118.0000	2,220.0000	4.816	0	0	0
17/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,866.0000	2,764.0000	(3.559)	0	0	0
17/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,314.0000	2,417.0000	4.451	0	0	0
17/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,376.0000	1,282.0000	(6.831)	0	0	0
17/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,167.0000	2,269.0000	4.707	0	0	0
17/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,298.0000	7,194.0000	(1.425)	0	0	0
17/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	182.0000	209.0000	14.835	0	0	0
17/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
17/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,707.0000	3,605.0000	(2.752)	0	0	0
17/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
17/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,192.0000	1,292.0000	8.389	0	0	0
17/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	891.0000	809.0000	(9.203)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,384.0000	1,485.0000	7.298	0	0	0
17/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	296.0000	255.0000	(13.851)	0	0	0
17/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,866.0000	2,764.0000	(3.559)	0	0	0
17/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,336.0000	1,437.0000	7.560	0	0	0
17/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,807.0000	3,704.0000	(2.706)	0	0	0
17/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,751.0000	1,652.0000	(5.654)	0	0	0
17/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	721.0000	802.0000	11.234	0	0	0
17/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	484.0000	553.0000	14.256	0	0	0
17/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,304.0000	4,201.0000	(2.393)	0	0	0
17/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	144.0000	166.0000	15.278	0	0	0
17/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,858.0000	2,961.0000	3.604	0	0	0
17/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
17/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
17/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,403.0000	4,300.0000	(2.339)	0	0	0
17/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	838.0000	924.0000	10.263	0	0	0
17/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,725.0000	1,828.0000	5.971	0	0	0
17/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,134.0000	2,033.0000	(4.733)	0	0	0
17/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
17/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	648.0000	726.0000	12.037	0	0	0
17/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
17/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,399.0000	6,295.0000	(1.625)	0	0	0
17/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	85.0000	67.0000	(21.176)	0	0	0
17/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,908.0000	3,011.0000	3.542	0	0	0
17/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
17/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,702.0000	4,599.0000	(2.191)	0	0	0
17/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,598.0000	7,494.0000	(1.369)	0	0	0
17/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
17/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,354.0000	3,459.0000	3.131	0	0	0
17/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
17/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
17/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
17/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,398.0000	8,294.0000	(1.238)	0	0	0
17/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,774.0000	1,877.0000	5.806	0	0	0
17/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	933.0000	849.0000	(9.003)	0	0	0
17/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,363.0000	2,466.0000	4.359	0	0	0
17/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,113.0000	3,010.0000	(3.309)	0	0	0
17/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,951.0000	4,848.0000	(2.080)	0	0	0
17/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,474.0000	2,372.0000	(4.123)	0	0	0
17/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,759.0000	2,862.0000	3.733	0	0	0
17/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,331.0000	1,237.0000	(7.062)	0	0	0
17/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	136.0000	156.0000	14.706	0	0	0
17/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,511.0000	2,614.0000	4.102	0	0	0
17/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,162.0000	3,060.0000	(3.226)	0	0	0
17/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,304.0000	3,410.0000	3.208	0	0	0
17/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	515.0000	585.0000	13.592	0	0	0
17/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,800.0000	5,696.0000	(1.793)	0	0	0
17/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,448.0000	8,344.0000	(1.231)	0	0	0
17/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,847.0000	8,744.0000	(1.164)	0	0	0
17/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	809.0000	729.0000	(9.889)	0	0	0
17/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
17/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,433.0000	1,534.0000	7.048	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
17/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,279.0000	2,178.0000	(4.432)	0	0	0
17/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,753.0000	3,858.0000	2.798	0	0	0
17/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,148.0000	7,045.0000	(1.441)	0	0	0
17/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,561.0000	2,664.0000	4.022	0	0	0
17/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	162.0000	186.0000	14.815	0	0	0
17/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
17/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,530.0000	1,632.0000	6.667	0	0	0
17/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
17/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,099.0000	5,996.0000	(1.689)	0	0	0
17/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
17/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,627.0000	1,730.0000	6.331	0	0	0
17/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	84.0000	94.0000	11.905	0	0	0
17/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
17/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	320.0000	277.0000	(13.438)	0	0	0
17/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,603.0000	4,499.0000	(2.259)	0	0	0
17/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
17/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,603.0000	3,709.0000	2.942	0	0	0
17/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	251.0000	214.0000	(14.741)	0	0	0
17/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,849.0000	6,745.0000	(1.518)	0	0	0
17/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	976.0000	890.0000	(8.811)	0	0	0
17/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,503.0000	4,400.0000	(2.287)	0	0	0
17/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,231.0000	2,129.0000	(4.572)	0	0	0
17/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	373.0000	434.0000	16.354	0	0	0
17/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,199.0000	6,096.0000	(1.662)	0	0	0
17/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,846.0000	1,746.0000	(5.417)	0	0	0
17/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,610.0000	2,713.0000	3.946	0	0	0
17/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,261.0000	3,159.0000	(3.128)	0	0	0
17/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,553.0000	3,659.0000	2.983	0	0	0
17/09/2009	€ / R 2009/12/14	19.80	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
17/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	129.0000	147.0000	13.953	0	0	0
17/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,915.0000	2,813.0000	(3.499)	0	0	0
17/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
17/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
17/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,254.0000	4,151.0000	(2.421)	0	0	0
17/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,499.0000	6,395.0000	(1.600)	0	0	0
17/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	2,038.0000	1,937.0000	(4.956)	0	0	0
17/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,096.0000	1,195.0000	9.033	0	0	0
17/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	211.0000	178.0000	(15.640)	0	0	0
17/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,894.0000	1,794.0000	(5.280)	0	0	0
17/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,747.0000	8,644.0000	(1.178)	0	0	0
17/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,231.0000	2,129.0000	(4.572)	0	0	0
17/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,056.0000	3,160.0000	3.403	0	0	0
17/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,798.0000	1,699.0000	(5.506)	0	0	0
17/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,497.0000	8,394.0000	(1.212)	0	0	0
17/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,069.0000	2,171.0000	4.930	0	0	0
17/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	153.0000	175.0000	14.379	0	0	0
17/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,503.0000	3,609.0000	3.026	0	0	0
17/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,965.0000	2,862.0000	(3.474)	0	0	0
17/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,579.0000	1,681.0000	6.460	0	0	0
17/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,063.0000	2,961.0000	(3.330)	0	0	0
17/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	231.0000	196.0000	(15.152)	0	0	0
17/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	684.0000	764.0000	11.696	0	0	0
17/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
17/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0

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17/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,449.0000	6,345.0000	(1.613)	0	0	0
17/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
17/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	131.0000	107.0000	(18.321)	0	0	0
17/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,453.0000	4,350.0000	(2.313)	0	0	0
17/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,699.0000	6,595.0000	(1.552)	0	0	0
17/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,802.0000	4,699.0000	(2.145)	0	0	0
17/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,697.0000	8,594.0000	(1.184)	0	0	0
17/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,422.0000	1,327.0000	(6.681)	0	0	0
17/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,204.0000	3,310.0000	3.308	0	0	0
17/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
17/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,216.0000	2,318.0000	4.603	0	0	0
17/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
17/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,549.0000	6,445.0000	(1.588)	0	0	0
17/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	76.0000	84.0000	10.526	0	0	0
17/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,240.0000	1,340.0000	8.065	0	0	0
17/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,354.0000	3,459.0000	3.131	0	0	0
17/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,703.0000	1,605.0000	(5.755)	0	0	0
17/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,547.0000	8,444.0000	(1.205)	0	0	0
17/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,515.0000	1,419.0000	(6.337)	0	0	0
17/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
17/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,990.0000	1,889.0000	(5.075)	0	0	0
17/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,749.0000	6,645.0000	(1.541)	0	0	0
17/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
17/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,751.0000	1,652.0000	(5.654)	0	0	0
17/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	54.0000	59.0000	9.259	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,469.0000	1,373.0000	(6.535)	0	0	0
17/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,348.0000	8,244.0000	(1.246)	0	0	0
17/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,453.0000	3,559.0000	3.070	0	0	0
17/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
17/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,703.0000	1,605.0000	(5.755)	0	0	0
17/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,349.0000	6,245.0000	(1.638)	0	0	0
17/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
17/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
17/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,942.0000	1,841.0000	(5.201)	0	0	0
17/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,134.0000	2,033.0000	(4.733)	0	0	0
17/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,248.0000	8,144.0000	(1.261)	0	0	0
17/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,553.0000	4,450.0000	(2.262)	0	0	0
17/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,462.0000	2,565.0000	4.184	0	0	0
17/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,249.0000	6,145.0000	(1.664)	0	0	0
17/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,481.0000	1,583.0000	6.887	0	0	0
17/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	613.0000	689.0000	12.398	0	0	0
17/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
17/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,285.0000	1,192.0000	(7.237)	0	0	0
17/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,558.0000	3,456.0000	(2.867)	0	0	0
17/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	577.0000	509.0000	(11.785)	0	0	0
17/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	160.0000	132.0000	(17.500)	0	0	0
17/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	230.0000	265.0000	15.217	0	0	0
17/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	103.0000	117.0000	13.592	0	0	0
17/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
17/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	98.0000	111.0000	13.265	0	0	0
17/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,106.0000	1,017.0000	(8.047)	0	0	0
17/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	109.0000	124.0000	13.761	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,240.0000	1,148.0000	(7.419)	0	0	0
17/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	93.0000	105.0000	12.903	0	0	0
17/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,906.0000	3,803.0000	(2.637)	0	0	0
17/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	171.0000	197.0000	15.205	0	0	0
17/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,621.0000	2,519.0000	(3.892)	0	0	0
17/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,195.0000	1,104.0000	(7.615)	0	0	0
17/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,999.0000	5,896.0000	(1.717)	0	0	0
17/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,523.0000	2,421.0000	(4.043)	0	0	0
17/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,998.0000	7,894.0000	(1.300)	0	0	0
17/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
17/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
17/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	768.0000	690.0000	(10.156)	0	0	0
17/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
17/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
17/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,150.0000	1,060.0000	(7.826)	0	0	0
17/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	4,005.0000	3,903.0000	(2.547)	0	0	0
17/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,328.0000	2,226.0000	(4.381)	0	0	0
17/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,915.0000	2,813.0000	(3.499)	0	0	0
17/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,572.0000	2,470.0000	(3.966)	0	0	0
17/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,621.0000	2,519.0000	(3.892)	0	0	0
17/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,049.0000	1,147.0000	9.342	0	0	0
17/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,670.0000	2,568.0000	(3.820)	0	0	0
17/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,048.0000	7,944.0000	(1.292)	0	0	0
17/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
17/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,049.0000	5,946.0000	(1.703)	0	0	0
17/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,020.0000	2,122.0000	5.050	0	0	0
17/09/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,007.0000	3,111.0000	3.459	0	0	0
17/09/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,003.0000	4,108.0000	2.623	0	0	0
17/09/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	€ / R	2009/12/14	11.00	Put	Currency Future	375.0000	324.0000	(13.600)	0	0	0
17/09/2009	€ / R	2009/12/14	11.00	Call	Currency Future	328.0000	381.0000	16.159	0	0	0
17/09/2009	€ / R	2009/12/14	10.95	Put	Currency Future	345.0000	300.0000	(13.043)	0	0	0
17/09/2009	€ / R	2009/12/14	10.95	Call	Currency Future	348.0000	407.0000	16.954	0	0	0
17/09/2009	€ / R	2009/12/14	11.10	Call	Currency Future	291.0000	336.0000	15.464	0	0	0
17/09/2009	€ / R	2010/03/15			Currency Future	11.1310	11.2342	0.927	11.2000	11.1800	2,415
17/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	8,125.0000	8,022.0000	(1.268)	0	0	0
17/09/2009	€ / R	2010/03/15	14.05	Put	Currency Future	3,004.0000	2,905.0000	(3.296)	0	0	0
17/09/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,193.0000	1,116.0000	(6.454)	0	0	0
17/09/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,977.0000	6,875.0000	(1.462)	0	0	0
17/09/2009	€ / R	2010/03/15	8.80	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/09/2009	€ / R	2010/03/15	10.25	Put	Currency Future	156.0000	139.0000	(10.897)	0	0	0
17/09/2009	€ / R	2010/03/15	8.50	Call	Currency Future	2,654.0000	2,756.0000	3.843	0	0	0
17/09/2009	€ / R	2010/03/15	7.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	€ / R	2010/03/15	14.05	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
17/09/2009	€ / R	2010/03/15	12.05	Call	Currency Future	274.0000	300.0000	9.489	0	0	0
17/09/2009	€ / R	2010/03/15	20.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,416.0000	1,513.0000	6.850	0	0	0
17/09/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,909.0000	2,810.0000	(3.403)	0	0	0
17/09/2009	€ / R	2010/03/15	13.25	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
17/09/2009	€ / R	2010/03/15	13.45	Call	Currency Future	120.0000	128.0000	6.667	0	0	0
17/09/2009	€ / R	2010/03/15	7.25	Call	Currency Future	3,887.0000	3,990.0000	2.650	0	0	0
17/09/2009	€ / R	2010/03/15	13.05	Put	Currency Future	2,071.0000	1,978.0000	(4.491)	0	0	0
17/09/2009	€ / R	2010/03/15	11.70	Put	Currency Future	916.0000	848.0000	(7.424)	0	0	0
17/09/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,360.0000	2,462.0000	4.322	0	0	0
17/09/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,195.0000	3,298.0000	3.224	0	0	0
17/09/2009	€ / R	2010/03/15	17.40	Put	Currency Future	6,280.0000	6,178.0000	(1.624)	0	0	0
17/09/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,037.0000	1,123.0000	8.293	0	0	0
17/09/2009	€ / R	2010/03/15	11.70	Call	Currency Future	347.0000	382.0000	10.086	0	0	0
17/09/2009	€ / R	2010/03/15	13.45	Put	Currency Future	2,439.0000	2,344.0000	(3.895)	0	0	0
17/09/2009	€ / R	2010/03/15	17.25	Put	Currency Future	6,130.0000	6,028.0000	(1.664)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
17/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	347.0000	382.0000	10.086	0	0	0
17/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,767.0000	2,669.0000	(3.542)	0	0	0
17/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,900.0000	3,003.0000	3.552	0	0	0
17/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	916.0000	848.0000	(7.424)	0	0	0
17/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
17/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,116.0000	2,217.0000	4.773	0	0	0
17/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,343.0000	3,445.0000	3.051	0	0	0
17/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,924.0000	2,022.0000	5.094	0	0	0
17/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	217.0000	194.0000	(10.599)	0	0	0
17/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,728.0000	6,626.0000	(1.516)	0	0	0
17/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
17/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,213.0000	2,315.0000	4.609	0	0	0
17/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,274.0000	8,172.0000	(1.233)	0	0	0
17/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	733.0000	672.0000	(8.322)	0	0	0
17/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	898.0000	978.0000	8.909	0	0	0
17/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,639.0000	3,742.0000	2.830	0	0	0
17/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,097.0000	3,199.0000	3.294	0	0	0
17/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,723.0000	8,620.0000	(1.181)	0	0	0
17/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	102.0000	96.0000	(5.882)	0	0	0
17/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
17/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	385.0000	425.0000	10.390	0	0	0
17/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
17/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,294.0000	3,396.0000	3.097	0	0	0
17/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	686.0000	756.0000	10.204	0	0	0
17/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	608.0000	673.0000	10.691	0	0	0
17/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,605.0000	2,707.0000	3.916	0	0	0
17/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,255.0000	2,162.0000	(4.124)	0	0	0
17/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	399.0000	440.0000	10.276	0	0	0
17/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,736.0000	1,834.0000	5.645	0	0	0
17/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	195.0000	211.0000	8.205	0	0	13,636
17/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,822.0000	8,720.0000	(1.156)	0	0	0
17/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	355.0000	322.0000	(9.296)	0	0	0
17/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,283.0000	1,380.0000	7.560	0	0	0
17/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,590.0000	3,693.0000	2.869	0	0	0
17/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,195.0000	3,095.0000	(3.130)	0	0	0
17/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	414.0000	456.0000	10.145	0	0	0
17/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,689.0000	3,792.0000	2.792	0	0	0
17/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	116.0000	108.0000	(6.897)	0	0	0
17/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	1,032.0000	960.0000	(6.977)	0	0	0
17/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,972.0000	8,869.0000	(1.148)	0	0	0
17/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	174.0000	187.0000	7.471	0	0	0
17/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,873.0000	3,770.0000	(2.659)	0	0	0
17/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,310.0000	4,208.0000	(2.367)	0	0	0
17/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
17/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	170.0000	152.0000	(10.588)	0	0	0
17/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	461.0000	509.0000	10.412	0	0	0
17/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	804.0000	741.0000	(7.836)	0	0	0
17/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,358.0000	4,257.0000	(2.318)	0	0	0
17/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,197.0000	1,293.0000	8.020	0	0	0
17/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,504.0000	4,403.0000	(2.242)	0	0	0
17/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,664.0000	1,577.0000	(5.228)	0	0	0
17/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
17/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,980.0000	1,888.0000	(4.646)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
17/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,001.0000	1,086.0000	8.492	0	0	0
17/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	698.0000	639.0000	(8.453)	0	0	0
17/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	841.0000	776.0000	(7.729)	0	0	0
17/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	479.0000	437.0000	(8.768)	0	0	0
17/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	265.0000	290.0000	9.434	0	0	0
17/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,824.0000	3,722.0000	(2.667)	0	0	0
17/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
17/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,393.0000	2,298.0000	(3.970)	0	0	0
17/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
17/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	429.0000	473.0000	10.256	0	0	0
17/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	560.0000	621.0000	10.893	0	0	0
17/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,556.0000	2,658.0000	3.991	0	0	0
17/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,678.0000	6,576.0000	(1.527)	0	0	0
17/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	584.0000	647.0000	10.788	0	0	13,636
17/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	313.0000	344.0000	9.904	0	0	0
17/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
17/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	161.0000	172.0000	6.832	0	0	0
17/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,753.0000	2,855.0000	3.705	0	0	0
17/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,141.0000	5,040.0000	(1.965)	0	0	0
17/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	132.0000	141.0000	6.818	0	0	0
17/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	630.0000	575.0000	(8.730)	0	0	0
17/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	372.0000	410.0000	10.215	0	0	0
17/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,703.0000	2,806.0000	3.811	0	0	0
17/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,970.0000	3,867.0000	(2.594)	0	0	0
17/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	453.0000	412.0000	(9.051)	0	0	0
17/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,234.0000	1,156.0000	(6.321)	0	0	0
17/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,861.0000	2,763.0000	(3.425)	0	0	0
17/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	54.0000	54.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,174.0000	8,072.0000	(1.248)	0	0	0
17/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,828.0000	6,725.0000	(1.508)	0	0	0
17/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,797.0000	4,696.0000	(2.105)	0	0	0
17/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,783.0000	1,881.0000	5.496	0	0	0
17/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	768.0000	706.0000	(8.073)	0	0	0
17/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,329.0000	6,227.0000	(1.612)	0	0	0
17/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,944.0000	4,843.0000	(2.043)	0	0	0
17/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,597.0000	1,695.0000	6.137	0	0	0
17/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,843.0000	1,753.0000	(4.883)	0	0	0
17/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,846.0000	4,745.0000	(2.084)	0	0	0
17/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
17/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,213.0000	4,111.0000	(2.421)	0	0	0
17/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,690.0000	1,788.0000	5.799	0	0	0
17/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	131.0000	123.0000	(6.107)	0	0	0
17/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	802.0000	878.0000	9.476	0	0	0
17/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,673.0000	8,570.0000	(1.188)	0	0	0
17/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,699.0000	4,598.0000	(2.149)	0	0	0
17/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	932.0000	1,013.0000	8.691	0	0	0
17/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,164.0000	4,063.0000	(2.426)	0	0	0
17/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	865.0000	944.0000	9.133	0	0	0
17/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	145.0000	154.0000	6.207	0	0	0
17/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,579.0000	2,483.0000	(3.722)	0	0	0
17/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
17/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
17/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,180.0000	6,078.0000	(1.650)	0	0	0
17/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,112.0000	1,207.0000	8.543	0	0	0
17/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0

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17/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,727.0000	3,625.0000	(2.737)	0	0	0
17/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
17/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	124.0000	133.0000	7.258	0	0	0
17/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,092.0000	4,990.0000	(2.003)	0	0	0
17/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,876.0000	1,975.0000	5.277	0	0	0
17/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,018.0000	2,120.0000	5.055	0	0	0
17/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
17/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	1,072.0000	998.0000	(6.903)	0	0	0
17/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
17/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	201.0000	179.0000	(10.945)	0	0	0
17/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
17/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
17/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	271.0000	244.0000	(9.963)	0	0	0
17/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	303.0000	332.0000	9.571	0	0	0
17/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
17/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,643.0000	1,741.0000	5.965	0	0	0
17/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
17/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
17/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	293.0000	321.0000	9.556	0	0	0
17/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	165.0000	177.0000	7.273	0	0	0
17/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,628.0000	6,526.0000	(1.539)	0	0	0
17/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
17/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	143.0000	131.0000	(8.392)	0	0	0
17/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,164.0000	2,070.0000	(4.344)	0	0	0
17/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,541.0000	3,643.0000	2.881	0	0	0
17/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,262.0000	2,364.0000	4.509	0	0	0
17/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,623.0000	8,520.0000	(1.194)	0	0	0
17/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	833.0000	911.0000	9.364	0	0	0
17/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	496.0000	550.0000	10.887	0	0	0
17/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,099.0000	3,000.0000	(3.195)	0	0	0
17/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0

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17/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	427.0000	388.0000	(9.133)	0	0	0
17/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,074.0000	1,165.0000	8.473	0	0	0
17/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	5,043.0000	4,941.0000	(2.023)	0	0	0
17/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,245.0000	3,347.0000	3.143	0	0	0
17/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	1,971.0000	2,071.0000	5.074	0	0	0
17/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,324.0000	8,221.0000	(1.237)	0	0	0
17/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
17/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,934.0000	1,843.0000	(4.705)	0	0	0
17/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
17/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	283.0000	310.0000	9.541	0	0	0
17/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
17/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
17/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	96.0000	90.0000	(6.250)	0	0	0
17/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,814.0000	2,716.0000	(3.483)	0	0	0
17/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	565.0000	516.0000	(8.673)	0	0	0
17/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	4,068.0000	3,965.0000	(2.532)	0	0	0
17/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,327.0000	1,424.0000	7.310	0	0	0
17/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
17/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,209.0000	2,116.0000	(4.210)	0	0	0
17/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,922.0000	8,819.0000	(1.154)	0	0	0
17/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,838.0000	3,940.0000	2.658	0	0	0
17/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	2,999.0000	3,101.0000	3.401	0	0	0
17/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	324.0000	356.0000	9.877	0	0	0
17/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	402.0000	365.0000	(9.204)	0	0	0
17/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,775.0000	3,673.0000	(2.702)	0	0	0
17/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,116.0000	4,014.0000	(2.478)	0	0	0
17/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,927.0000	6,825.0000	(1.472)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	772.0000	846.0000	9.585	0	0	0
17/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,301.0000	2,207.0000	(4.085)	0	0	0
17/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,739.0000	3,841.0000	2.728	0	0	0
17/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,576.0000	1,490.0000	(5.457)	0	0	0
17/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,379.0000	6,277.0000	(1.599)	0	0	0
17/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,878.0000	6,775.0000	(1.498)	0	0	0
17/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	993.0000	922.0000	(7.150)	0	0	0
17/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	633.0000	700.0000	10.585	0	0	0
17/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
17/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
17/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	207.0000	224.0000	8.213	0	0	0
17/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,479.0000	6,377.0000	(1.574)	0	0	0
17/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,872.0000	8,770.0000	(1.150)	0	0	0
17/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,152.0000	1,076.0000	(6.597)	0	0	0
17/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
17/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,889.0000	1,798.0000	(4.817)	0	0	0
17/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
17/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
17/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
17/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,851.0000	2,953.0000	3.578	0	0	0
17/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	234.0000	210.0000	(10.256)	0	0	0
17/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,374.0000	8,271.0000	(1.230)	0	0	0
17/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	170.0000	182.0000	7.059	0	0	0
17/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
17/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,553.0000	4,451.0000	(2.240)	0	0	0
17/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
17/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,112.0000	1,037.0000	(6.745)	0	0	0
17/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	378.0000	343.0000	(9.259)	0	0	0
17/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,147.0000	3,047.0000	(3.178)	0	0	0
17/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
17/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	659.0000	727.0000	10.319	0	0	0
17/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	252.0000	227.0000	(9.921)	0	0	0
17/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,994.0000	4,892.0000	(2.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,529.0000	6,426.0000	(1.578)	0	0	0
17/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
17/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,294.0000	3,396.0000	3.097	0	0	0
17/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	113.0000	121.0000	7.080	0	0	0
17/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,950.0000	3,052.0000	3.458	0	0	0
17/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,626.0000	2,529.0000	(3.694)	0	0	0
17/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,486.0000	2,390.0000	(3.862)	0	0	0
17/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,532.0000	2,436.0000	(3.791)	0	0	0
17/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	878.0000	811.0000	(7.631)	0	0	0
17/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
17/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,748.0000	4,647.0000	(2.127)	0	0	0
17/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
17/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
17/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
17/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,436.0000	3,335.0000	(2.939)	0	0	0
17/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,311.0000	2,413.0000	4.414	0	0	0
17/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,455.0000	4,354.0000	(2.267)	0	0	0
17/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,118.0000	2,024.0000	(4.438)	0	0	0
17/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	291.0000	262.0000	(9.966)	0	0	0
17/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,407.0000	4,305.0000	(2.314)	0	0	0
17/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,372.0000	1,468.0000	6.997	0	0	0
17/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,424.0000	8,321.0000	(1.223)	0	0	0
17/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	3,052.0000	2,952.0000	(3.277)	0	0	0
17/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	359.0000	396.0000	10.306	0	0	0
17/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	179.0000	193.0000	7.821	0	0	0
17/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
17/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,429.0000	6,327.0000	(1.587)	0	0	0
17/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	4,019.0000	3,916.0000	(2.563)	0	0	0
17/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,798.0000	1,709.0000	(4.950)	0	0	0
17/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
17/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
17/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,523.0000	8,421.0000	(1.197)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,442.0000	3,544.0000	2.963	0	0	0
17/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	515.0000	573.0000	11.262	0	0	0
17/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,048.0000	3,150.0000	3.346	0	0	0
17/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,552.0000	1,649.0000	6.250	0	0	0
17/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,720.0000	2,622.0000	(3.603)	0	0	0
17/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,146.0000	3,248.0000	3.242	0	0	0
17/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	534.0000	489.0000	(8.427)	0	0	0
17/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	149.0000	158.0000	6.040	0	0	0
17/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
17/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,164.0000	2,266.0000	4.713	0	0	0
17/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	537.0000	597.0000	11.173	0	0	0
17/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,778.0000	6,676.0000	(1.505)	0	0	0
17/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	333.0000	301.0000	(9.610)	0	0	0
17/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,573.0000	8,470.0000	(1.201)	0	0	0
17/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,895.0000	4,794.0000	(2.063)	0	0	0
17/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,067.0000	2,168.0000	4.886	0	0	0
17/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
17/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	506.0000	463.0000	(8.498)	0	0	0
17/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,773.0000	8,670.0000	(1.174)	0	0	0
17/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	714.0000	785.0000	9.944	0	0	0
17/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
17/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0
17/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,409.0000	2,511.0000	4.234	0	0	0
17/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	0
17/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,491.0000	3,594.0000	2.950	0	0	0
17/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,461.0000	1,558.0000	6.639	0	0	0
17/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,578.0000	6,476.0000	(1.551)	0	0	0
17/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,154.0000	1,250.0000	8.319	0	0	0
17/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
17/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,507.0000	2,609.0000	4.069	0	0	0

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17/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
17/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,921.0000	3,819.0000	(2.601)	0	0	0
17/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
17/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,473.0000	8,371.0000	(1.204)	0	0	0
17/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
17/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,392.0000	3,495.0000	3.037	0	0	0
17/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,956.0000	2,858.0000	(3.315)	0	0	0
17/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,678.0000	3,576.0000	(2.773)	0	0	0
17/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,240.0000	1,336.0000	7.742	0	0	0
17/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,788.0000	3,891.0000	2.719	0	0	0
17/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,802.0000	2,904.0000	3.640	0	0	0
17/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
17/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	109.0000	102.0000	(6.422)	0	0	0
17/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,651.0000	4,549.0000	(2.193)	0	0	0
17/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	2,025.0000	1,933.0000	(4.543)	0	0	0
17/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
17/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	227.0000	247.0000	8.811	0	0	0
17/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	184.0000	199.0000	8.152	0	0	0
17/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	156.0000	167.0000	7.051	0	0	0
17/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,753.0000	1,665.0000	(5.020)	0	0	0
17/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,291.0000	3,191.0000	(3.039)	0	0	0
17/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	104.0000	110.0000	5.769	0	0	0
17/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
17/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	312.0000	281.0000	(9.936)	0	0	0
17/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,261.0000	4,160.0000	(2.370)	0	0	0
17/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,673.0000	2,576.0000	(3.629)	0	0	0
17/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	743.0000	815.0000	9.690	0	0	0
17/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,224.0000	8,122.0000	(1.240)	0	0	0
17/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,506.0000	1,604.0000	6.507	0	0	0
17/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,230.0000	6,128.0000	(1.637)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R	2010/03/15	7.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	€ / R	2010/03/15	19.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,458.0000	2,560.0000	4.150	0	0	0
17/09/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,347.0000	2,253.0000	(4.005)	0	0	0
17/09/2009	€ / R	2010/03/15	8.70	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/09/2009	€ / R	2010/03/15	17.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
17/09/2009	€ / R	2010/03/15	9.70	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
17/09/2009	€ / R	2010/03/15	14.70	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
17/09/2009	€ / R	2010/03/15	15.70	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
17/09/2009	€ / R	2010/03/15	9.35	Call	Currency Future	1,829.0000	1,928.0000	5.413	0	0	0
17/09/2009	€ / R	2010/03/15	8.35	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/09/2009	€ / R	2010/03/15	9.35	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
17/09/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,629.0000	3,528.0000	(2.783)	0	0	0
17/09/2009	€ / R	2010/03/15	10.35	Put	Currency Future	185.0000	165.0000	(10.811)	0	0	0
17/09/2009	€ / R	2010/03/15	10.35	Call	Currency Future	966.0000	1,049.0000	8.592	0	0	0
17/09/2009	€ / R	2010/03/15	13.35	Call	Currency Future	128.0000	137.0000	7.031	0	0	0
17/09/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,318.0000	1,238.0000	(6.070)	0	0	0
17/09/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,602.0000	4,500.0000	(2.216)	0	0	0
17/09/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,446.0000	1,362.0000	(5.809)	0	0	0
17/09/2009	€ / R	2010/03/15	14.35	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
17/09/2009	€ / R	2010/03/15	12.20	Call	Currency Future	249.0000	272.0000	9.237	0	0	0
17/09/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,276.0000	1,197.0000	(6.191)	0	0	0
17/09/2009	€ / R	2010/03/15	12.15	Call	Currency Future	257.0000	281.0000	9.339	0	0	0
17/09/2009	€ / R	2010/03/15	11.75	Put	Currency Future	954.0000	885.0000	(7.233)	0	0	0
17/09/2009	€ / R	2010/03/15	11.35	Put	Currency Future	664.0000	607.0000	(8.584)	0	0	0
17/09/2009	€ / R	2010/03/15	11.35	Call	Currency Future	445.0000	491.0000	10.337	0	0	0
17/09/2009	€ / R	2010/03/15	11.75	Call	Currency Future	335.0000	369.0000	10.149	0	0	0
17/09/2009	€ / R	2010/03/15	12.25	Call	Currency Future	241.0000	263.0000	9.129	0	0	0
17/09/2009	€ / R	2010/03/15	19.15	Put	Currency Future	8,025.0000	7,922.0000	(1.283)	0	0	0
17/09/2009	€ / R	2010/03/15	17.15	Put	Currency Future	6,031.0000	5,929.0000	(1.691)	0	0	0
17/09/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,360.0000	1,279.0000	(5.956)	0	0	0
17/09/2009	€ / R	2010/03/15	19.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	€ / R	2010/03/15	17.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
17/09/2009	€ / R	2010/03/15	7.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	€ / R	2010/03/15	7.15	Call	Currency Future	3,987.0000	4,089.0000	2.558	0	0	0
17/09/2009	€ / R	2010/03/15	11.25	Put	Currency Future	597.0000	544.0000	(8.878)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	€ / R	2010/03/15	11.25	Call	Currency Future	478.0000	528.0000	10.460	0	0	0
17/09/2009	€ / R	2010/06/14			Currency Future	11.3108	11.4118	0.893	0.0000	0.0000	200
17/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	13.0000	20.0000	53.846	0	0	0
17/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	802.0000	708.0000	(11.721)	0	0	0
17/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	709.0000	618.0000	(12.835)	0	0	0
17/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	20.0000	30.0000	50.000	0	0	0
17/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	29.0000	44.0000	51.724	0	0	0
17/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	618.0000	532.0000	(13.916)	0	0	0
17/09/2009	AL13	2009/11/05			Index Future	249.6440	249.7870	0.057	0.0000	0.0000	10
17/09/2009	ALBI	2009/11/05			Index Future	301.5460	302.3760	0.275	0.0000	0.0000	755
17/09/2009	ALBI	2010/02/04			Index Future	307.0930	307.9360	0.275	0.0000	0.0000	0
17/09/2009	CRD1	2009/11/05			Index Future	128.5830	128.7650	0.142	0.0000	0.0000	2
17/09/2009	CRD1	2010/02/04			Index Future	130.9490	131.1330	0.141	0.0000	0.0000	0
17/09/2009	GOVI	2009/11/05			jGovi	303.2180	304.0400	0.271	0.0000	0.0000	543
17/09/2009	GOVI	2010/02/04			jGovi	308.7965	309.6310	0.270	0.0000	0.0000	0
17/09/2009	ILBI	2009/11/05			Index Future	363.5330	363.5330	-	0.0000	0.0000	3
17/09/2009	J153	2010/08/31			jSwap	7.2671	7.2523	(0.203)	0.0000	0.0000	0
17/09/2009	J157	2015/09/15			jSwap	8.4170	8.3880	(0.345)	0.0000	0.0000	0
17/09/2009	J186	2026/12/21			jSwap	8.0580	8.0290	(0.360)	0.0000	0.0000	0
17/09/2009	J201	2014/12/22			jSwap	8.2910	8.2600	(0.374)	0.0000	0.0000	0
17/09/2009	J203	2017/09/15			jSwap	8.5220	8.4820	(0.469)	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
17/09/2009	J204	2018/12/21			jSwap	8.4810	8.4460	(0.413)	0.0000	0.0000	0
17/09/2009	J207	2020/01/15			jSwap	8.4830	8.4440	(0.460)	0.0000	0.0000	0
17/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
17/09/2009	JFRA	2009/11/05			jFra	6.8380	6.8090	(0.424)	0.0000	0.0000	0
17/09/2009	JFRA	2010/02/04			jFra	6.8390	6.7990	(0.585)	0.0000	0.0000	0
17/09/2009	JFRA	2010/05/06			jFra	6.9420	6.8890	(0.763)	0.0000	0.0000	0
17/09/2009	JFRA	2010/08/05			jFra	7.2220	7.2110	(0.152)	0.0000	0.0000	0
17/09/2009	JFRA	2010/11/04			jFra	7.4630	7.4100	(0.710)	0.0000	0.0000	0
17/09/2009	JN02	2009/11/05			jNote	7.4230	7.3810	(0.566)	0.0000	0.0000	0
17/09/2009	JN02	2010/02/04			jNote	7.6380	7.5990	(0.511)	0.0000	0.0000	0
17/09/2009	JN05	2009/11/05			jNote	8.2760	8.2430	(0.399)	0.0000	0.0000	0
17/09/2009	JN05	2010/02/04			jNote	8.3970	8.3650	(0.381)	0.0000	0.0000	0
17/09/2009	JN10	2009/11/05			jNote	8.4410	8.4030	(0.450)	0.0000	0.0000	0
17/09/2009	JN10	2010/02/04			jNote	8.4910	8.4520	(0.459)	0.0000	0.0000	0
17/09/2009	JROD	2009/09/30			jRod	6.9710	6.9690	(0.029)	0.0000	0.0000	0
17/09/2009	JROD	2009/10/30			jRod	6.9020	6.8960	(0.087)	0.0000	0.0000	0
17/09/2009	JROD	2009/11/30			jRod	6.9290	6.9250	(0.058)	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
17/09/2009	JROD	2009/12/31			jRod	7.0370	7.0360	(0.014)	0.0000	0.0000	0
17/09/2009	OTH1	2009/11/05			Index Future	292.3110	293.1800	0.297	0.0000	0.0000	3
17/09/2009	OTH1	2010/02/04			Index Future	297.6890	298.5710	0.296	0.0000	0.0000	0
17/09/2009	R153	2009/11/05			Bond Future	7.2910	7.2730	(0.247)	0.0000	0.0000	0
17/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
17/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	639.0000	624.0000	(2.347)	0	0	0
17/09/2009	R155	2009/11/05			Bond Future	7.3600	7.3250	(0.476)	0.0000	0.0000	0
17/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	155.0000	137.0000	(11.613)	0	0	0
17/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	841.0000	885.0000	5.232	0	0	0
17/09/2009	R157	2009/11/05			Bond Future	8.1040	8.0620	(0.518)	8.0700	8.1100	9,421
17/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	279.0000	309.0000	10.753	0	0	0
17/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,527.0000	3,335.0000	(5.444)	0	0	0
17/09/2009	R157	2010/02/04			Bond Future	8.1740	8.1290	(0.551)	0.0000	0.0000	0
17/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,410.0000	3,257.0000	(4.487)	0	0	0
17/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,239.0000	1,314.0000	6.053	0	0	0
17/09/2009	R157	2010/05/06			Bond Future	8.2210	8.1730	(0.584)	0.0000	0.0000	0
17/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,288.0000	3,422.0000	4.075	0	0	0
17/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,944.0000	1,846.0000	(5.041)	0	0	0
17/09/2009	R157	2010/08/05			Bond Future	8.2340	8.1840	(0.607)	0.0000	0.0000	0
17/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,947.0000	1,859.0000	(4.520)	0	0	0
17/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,312.0000	4,456.0000	3.340	0	0	0
17/09/2009	R186	2009/11/05			Bond Future	8.6870	8.6360	(0.587)	0.0000	0.0000	11,394
17/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,165.0000	1,922.0000	(11.224)	0	0	240
17/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	170.0000	197.0000	15.882	0	0	240
17/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,785.0000	3,046.0000	9.372	0	0	0
17/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,996.0000	9,518.0000	(4.782)	0	0	0
17/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	60.0000	70.0000	16.667	0	0	5,000

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17/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,716.0000	12,221.0000	(3.893)	0	0	0
17/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,257.0000	4,595.0000	7.940	0	0	0
17/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,228.0000	1,061.0000	(13.599)	0	0	5,000
17/09/2009	R186	2010/02/04			Bond Future	8.7300	8.6770	(0.607)	0.0000	0.0000	0
17/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,248.0000	2,415.0000	7.429	0	0	0
17/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,069.0000	6,718.0000	(4.965)	0	0	0
17/09/2009	R186	2010/05/06			Bond Future	8.7640	8.7090	(0.628)	0.0000	0.0000	0
17/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,353.0000	6,660.0000	4.832	0	0	0
17/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,114.0000	3,890.0000	(5.445)	0	0	0
17/09/2009	R186	2010/08/05			Bond Future	8.7830	8.7270	(0.638)	0.0000	0.0000	0
17/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,250.0000	8,588.0000	4.097	0	0	0
17/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,926.0000	3,728.0000	(5.043)	0	0	0
17/09/2009	R201	2009/11/05			Bond Future	8.1690	8.1270	(0.514)	0.0000	0.0000	2
17/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	167.0000	186.0000	11.377	0	0	0
17/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,007.0000	2,851.0000	(5.188)	0	0	0
17/09/2009	R201	2010/02/04			Bond Future	8.2280	8.1840	(0.535)	0.0000	0.0000	0
17/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	581.0000	620.0000	6.713	0	0	0
17/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,540.0000	3,404.0000	(3.842)	0	0	0
17/09/2009	R201	2010/05/06			Bond Future	8.2710	8.2230	(0.580)	0.0000	0.0000	0
17/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,463.0000	2,566.0000	4.182	0	0	0
17/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,594.0000	1,514.0000	(5.019)	0	0	0
17/09/2009	R201	2010/08/05			Bond Future	8.2810	8.2300	(0.616)	0.0000	0.0000	0
17/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,736.0000	3,862.0000	3.373	0	0	0
17/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,162.0000	1,102.0000	(5.164)	0	0	0
17/09/2009	R203	2009/11/05			Bond Future	8.5800	8.5380	(0.490)	0.0000	0.0000	1,570
17/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,362.0000	6,139.0000	(3.505)	0	0	0
17/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	115.0000	126.0000	9.565	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	R203	2010/02/04			Bond Future	8.6430	8.5990	(0.509)	0.0000	0.0000	0
17/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,021.0000	3,863.0000	(3.929)	0	0	0
17/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,587.0000	1,667.0000	5.041	0	0	0
17/09/2009	R203	2010/05/06			Bond Future	8.6900	8.6440	(0.529)	0.0000	0.0000	0
17/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,125.0000	4,264.0000	3.370	0	0	0
17/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,509.0000	2,405.0000	(4.145)	0	0	0
17/09/2009	R203	2010/08/05			Bond Future	8.7130	8.6650	(0.551)	0.0000	0.0000	0
17/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,658.0000	2,562.0000	(3.612)	0	0	0
17/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,366.0000	5,516.0000	2.795	0	0	0
17/09/2009	R204	2009/11/05			Bond Future	8.6050	8.5630	(0.488)	0.0000	0.0000	2,696
17/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	115.0000	126.0000	9.565	0	0	0
17/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,143.0000	6,898.0000	(3.430)	0	0	0
17/09/2009	R204	2010/02/04			Bond Future	8.6590	8.6160	(0.497)	0.0000	0.0000	0
17/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,487.0000	4,317.0000	(3.789)	0	0	0
17/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,709.0000	1,794.0000	4.974	0	0	0
17/09/2009	R204	2010/05/06			Bond Future	8.7030	8.6580	(0.517)	0.0000	0.0000	0
17/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,496.0000	4,645.0000	3.314	0	0	0
17/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,789.0000	2,677.0000	(4.016)	0	0	0
17/09/2009	R204	2010/08/05			Bond Future	8.7270	8.6810	(0.527)	0.0000	0.0000	0
17/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,624.0000	2,524.0000	(3.811)	0	0	0
17/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,541.0000	5,704.0000	2.942	0	0	0
17/09/2009	R206	2009/11/05			Bond Future	8.2150	8.1720	(0.523)	0.0000	0.0000	1,121
17/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	124.0000	139.0000	12.097	0	0	0
17/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,613.0000	2,480.0000	(5.090)	0	0	0
17/09/2009	R206	2010/02/04			Bond Future	8.2850	8.2400	(0.543)	0.0000	0.0000	0
17/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	460.0000	492.0000	6.957	0	0	0
17/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,050.0000	2,935.0000	(3.770)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	R206	2010/05/06			Bond Future	8.3440	8.2950	(0.587)	0.0000	0.0000	0
17/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,118.0000	1,059.0000	(5.277)	0	0	0
17/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,353.0000	2,444.0000	3.867	0	0	0
17/09/2009	R206	2010/08/05			Bond Future	8.3650	8.3120	(0.634)	0.0000	0.0000	0
17/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	991.0000	939.0000	(5.247)	0	0	0
17/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,800.0000	2,901.0000	3.607	0	0	0
17/09/2009	R207	2009/11/05			Bond Future	8.7430	8.7020	(0.469)	0.0000	0.0000	600
17/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	75.0000	82.0000	9.333	0	0	0
17/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,249.0000	8,001.0000	(3.006)	0	0	0
17/09/2009	R207	2010/02/04			Bond Future	8.7970	8.7540	(0.489)	0.0000	0.0000	0
17/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,004.0000	4,822.0000	(3.637)	0	0	0
17/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,587.0000	1,668.0000	5.104	0	0	0
17/09/2009	R207	2010/05/06			Bond Future	8.8440	8.7990	(0.509)	0.0000	0.0000	0
17/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,050.0000	5,211.0000	3.188	0	0	0
17/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,663.0000	2,554.0000	(4.093)	0	0	0
17/09/2009	R207	2010/08/05			Bond Future	8.8730	8.8260	(0.530)	0.0000	0.0000	0
17/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,088.0000	6,266.0000	2.924	0	0	0
17/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,499.0000	2,401.0000	(3.922)	0	0	0
17/09/2009	R208	2009/11/05			Bond Future	8.7520	8.7110	(0.468)	8.7100	8.7100	5,125
17/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	99.0000	110.0000	11.111	0	0	0
17/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,876.0000	6,623.0000	(3.679)	0	0	0
17/09/2009	R208	2010/02/04			Bond Future	8.8030	8.7610	(0.477)	0.0000	0.0000	0
17/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,896.0000	1,996.0000	5.274	0	0	0
17/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,842.0000	3,676.0000	(4.321)	0	0	0
17/09/2009	R208	2010/05/06			Bond Future	8.8440	8.8000	(0.498)	0.0000	0.0000	0
17/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,348.0000	2,242.0000	(4.514)	0	0	0
17/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,829.0000	4,997.0000	3.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	R208	2010/08/05			Bond Future	8.8680	8.8220	(0.519)	0.0000	0.0000	0
17/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,239.0000	6,423.0000	2.949	0	0	0
17/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,470.0000	2,371.0000	(4.008)	0	0	0
17/09/2009	R209	2009/11/05			Bond Future	8.2150	8.1640	(0.621)	8.1700	8.1700	3,093
17/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	272.0000	221.0000	(18.750)	0	0	0
17/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	291.0000	337.0000	15.808	0	0	0
17/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,774.0000	7,177.0000	5.949	0	0	0
17/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	109.0000	128.0000	17.431	0	0	0
17/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,485.0000	9,049.0000	(4.597)	0	0	0
17/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	34.0000	41.0000	20.588	0	0	5,000
17/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,075.0000	6,665.0000	(5.795)	0	0	0
17/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,947.0000	12,397.0000	3.767	0	0	0
17/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	2,970
17/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,127.0000	11,678.0000	(3.702)	0	0	0
17/09/2009	R209	2010/02/04			Bond Future	8.2370	8.1850	(0.631)	0.0000	0.0000	0
17/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,182.0000	7,827.0000	(4.339)	0	0	0
17/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	251.0000	222.0000	(11.554)	0	0	0
17/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,218.0000	1,324.0000	8.703	0	0	2,500
17/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,630.0000	14,062.0000	3.169	0	0	0
17/09/2009	R209	2010/05/06			Bond Future	8.2510	8.1980	(0.642)	0.0000	0.0000	0
17/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,492.0000	3,301.0000	(5.470)	0	0	0
17/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,634.0000	5,911.0000	4.917	0	0	0
17/09/2009	R209	2010/08/05			Bond Future	8.2540	8.1990	(0.666)	0.0000	0.0000	0
17/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,650.0000	7,963.0000	4.092	0	0	0
17/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,484.0000	3,312.0000	(4.937)	0	0	0
17/09/2009	TRT1	2009/11/05			Index Future	299.3980	300.2090	0.271	0.0000	0.0000	100
17/09/2009	TRT1	2010/02/04			Index Future	304.9060	305.7290	0.270	0.0000	0.0000	0
17/09/2009	ZAAD	2009/12/14			Currency Future	6.4445	6.5118	1.044	0.0000	0.0000	4,310
17/09/2009	ZAAD	2009/12/14	10.60	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
17/09/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,956.0000	5,889.0000	(1.125)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
17/09/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	109.0000	91.0000	(16.514)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	179.0000	152.0000	(15.084)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.05	Call	Currency Future	478.0000	531.0000	11.088	0	0	0
17/09/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,745.0000	3,812.0000	1.789	0	0	0
17/09/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,595.0000	5,662.0000	1.197	0	0	0
17/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	599.0000	656.0000	9.516	0	0	0
17/09/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	557.0000	613.0000	10.054	0	0	0
17/09/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	673.0000	616.0000	(8.470)	0	0	0
17/09/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
17/09/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	545.0000	492.0000	(9.725)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	159.0000	135.0000	(15.094)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	200.0000	172.0000	(14.000)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	223.0000	192.0000	(13.901)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	109.0000	127.0000	16.514	0	0	0
17/09/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,399.0000	1,466.0000	4.789	0	0	0
17/09/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	1,996.0000	2,063.0000	3.357	0	0	0
17/09/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	761.0000	702.0000	(7.753)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	369.0000	416.0000	12.737	0	0	0
17/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	273.0000	314.0000	15.018	0	0	0
17/09/2009	ZAAD 2009/12/14	6.05	Put	Currency Future	84.0000	69.0000	(17.857)	0	0	0
17/09/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	54.0000	44.0000	(18.519)	0	0	0
17/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
17/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	67.0000	78.0000	16.418	0	0	0
17/09/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	897.0000	837.0000	(6.689)	0	0	0
17/09/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	90.0000	104.0000	15.556	0	0	0
17/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	245.0000	283.0000	15.510	0	0	0
17/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	218.0000	254.0000	16.514	0	0	0
17/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	99.0000	115.0000	16.162	0	0	0
17/09/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,161.0000	2,095.0000	(3.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,045.0000	4,112.0000	1.656	0	0	0
17/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	673.0000	616.0000	(8.470)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	124.0000	105.0000	(15.323)	0	0	0
17/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	198.0000	227.0000	14.646	0	0	0
17/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	73.0000	60.0000	(17.808)	0	0	0
17/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	806.0000	747.0000	(7.320)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	303.0000	347.0000	14.521	0	0	0
17/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,156.0000	8,088.0000	(0.834)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,156.0000	6,089.0000	(1.088)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
17/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	404.0000	453.0000	12.129	0	0	0
17/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,595.0000	2,662.0000	2.582	0	0	0
17/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	253.0000	215.0000	(15.020)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	124.0000	105.0000	(15.323)	0	0	0
17/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
17/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	335.0000	381.0000	13.731	0	0	0
17/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,156.0000	4,089.0000	(1.612)	0	0	0
17/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,045.0000	3,112.0000	2.200	0	0	0
17/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,895.0000	2,962.0000	2.314	0	0	0
17/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	2,995.0000	3,062.0000	2.237	0	0	0
17/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,456.0000	8,388.0000	(0.804)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	587.0000	533.0000	(9.199)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,095.0000	4,162.0000	1.636	0	0	0
17/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	517.0000	572.0000	10.638	0	0	0
17/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	74.0000	86.0000	16.216	0	0	0
17/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	303.0000	347.0000	14.521	0	0	0
17/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	426.0000	378.0000	(11.268)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,845.0000	3,912.0000	1.743	0	0	0
17/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,395.0000	4,462.0000	1.524	0	0	0
17/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

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17/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,007.0000	1,072.0000	6.455	0	0	0
17/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,595.0000	3,662.0000	1.864	0	0	0
17/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	851.0000	791.0000	(7.051)	0	0	0
17/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	369.0000	416.0000	12.737	0	0	0
17/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	61.0000	71.0000	16.393	0	0	0
17/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	353.0000	308.0000	(12.748)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	223.0000	192.0000	(13.901)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	90.0000	104.0000	15.556	0	0	0
17/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	865.0000	928.0000	7.283	0	0	0
17/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,895.0000	5,962.0000	1.137	0	0	0
17/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	3,995.0000	4,062.0000	1.677	0	0	0
17/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,356.0000	8,288.0000	(0.814)	0	0	0
17/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
17/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,914.0000	1,847.0000	(3.501)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	285.0000	244.0000	(14.386)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	440.0000	492.0000	11.818	0	0	0
17/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	716.0000	659.0000	(7.961)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	179.0000	152.0000	(15.084)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	147.0000	170.0000	15.646	0	0	0
17/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,846.0000	1,913.0000	3.629	0	0	0
17/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,956.0000	3,889.0000	(1.694)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	8,006.0000	7,938.0000	(0.849)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	67.0000	78.0000	16.418	0	0	0
17/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	179.0000	206.0000	15.084	0	0	0
17/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	96.0000	80.0000	(16.667)	0	0	0
17/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	629.0000	574.0000	(8.744)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	389.0000	342.0000	(12.082)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	218.0000	254.0000	16.514	0	0	0
17/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	505.0000	453.0000	(10.297)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,106.0000	8,038.0000	(0.839)	0	0	0
17/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0

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17/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	761.0000	702.0000	(7.753)	0	0	0
17/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,406.0000	6,339.0000	(1.046)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	163.0000	187.0000	14.724	0	0	0
17/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	141.0000	119.0000	(15.603)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	285.0000	244.0000	(14.386)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,963.0000	1,897.0000	(3.362)	0	0	0
17/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,656.0000	4,589.0000	(1.439)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	2,013.0000	1,946.0000	(3.328)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	684.0000	744.0000	8.772	0	0	0
17/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	587.0000	533.0000	(9.199)	0	0	0
17/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,906.0000	4,839.0000	(1.366)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	318.0000	275.0000	(13.522)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	133.0000	154.0000	15.789	0	0	0
17/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	179.0000	206.0000	15.084	0	0	0
17/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	505.0000	453.0000	(10.297)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,956.0000	7,888.0000	(0.855)	0	0	0
17/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	6,006.0000	5,939.0000	(1.116)	0	0	0
17/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	81.0000	94.0000	16.049	0	0	0
17/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	159.0000	135.0000	(15.094)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	245.0000	283.0000	15.510	0	0	0
17/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,046.0000	2,113.0000	3.275	0	0	0
17/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,618.0000	1,552.0000	(4.079)	0	0	0
17/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,647.0000	1,714.0000	4.068	0	0	0
17/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	81.0000	94.0000	16.049	0	0	0
17/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,407.0000	3,340.0000	(1.967)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	273.0000	314.0000	15.018	0	0	0
17/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	200.0000	172.0000	(14.000)	0	0	0

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17/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	99.0000	115.0000	16.162	0	0	0
17/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,055.0000	1,121.0000	6.256	0	0	0
17/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	40.0000	32.0000	(20.000)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	545.0000	492.0000	(9.725)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,107.0000	3,040.0000	(2.156)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	959.0000	1,023.0000	6.674	0	0	0
17/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
17/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,360.0000	2,293.0000	(2.839)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	353.0000	308.0000	(12.748)	0	0	0
17/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
17/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	4,006.0000	3,939.0000	(1.672)	0	0	0
17/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	147.0000	170.0000	15.646	0	0	0
17/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
17/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,946.0000	2,013.0000	3.443	0	0	0
17/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,356.0000	4,289.0000	(1.538)	0	0	0
17/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	465.0000	415.0000	(10.753)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
17/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,845.0000	5,912.0000	1.146	0	0	0
17/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,945.0000	3,012.0000	2.275	0	0	0
17/09/2009	ZAAD	2009/12/14	10.80	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
17/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	912.0000	975.0000	6.908	0	0	0
17/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,345.0000	4,412.0000	1.542	0	0	0
17/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,896.0000	1,963.0000	3.534	0	0	0
17/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,945.0000	4,012.0000	1.698	0	0	0
17/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,598.0000	1,664.0000	4.130	0	0	0
17/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	121.0000	140.0000	15.702	0	0	0
17/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,106.0000	4,039.0000	(1.632)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	465.0000	415.0000	(10.753)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	34.0000	27.0000	(20.588)	0	0	0
17/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,606.0000	4,539.0000	(1.455)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	641.0000	700.0000	9.204	0	0	0
17/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	729.0000	789.0000	8.230	0	0	0
17/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,895.0000	3,962.0000	1.720	0	0	0
17/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,106.0000	6,039.0000	(1.097)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,062.0000	1,996.0000	(3.201)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
17/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,112.0000	2,045.0000	(3.172)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,667.0000	1,601.0000	(3.959)	0	0	0
17/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,104.0000	1,170.0000	5.978	0	0	0
17/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	133.0000	154.0000	15.789	0	0	0
17/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,697.0000	1,764.0000	3.948	0	0	0
17/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,157.0000	3,090.0000	(2.122)	0	0	0
17/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	2.0000	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
17/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,310.0000	2,244.0000	(2.857)	0	0	0
17/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	819.0000	881.0000	7.570	0	0	0
17/09/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	389.0000	342.0000	(12.082)	0	0	0
17/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,306.0000	4,239.0000	(1.556)	0	0	0
17/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
17/09/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
17/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	109.0000	127.0000	16.514	0	0	0
17/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,797.0000	1,864.0000	3.728	0	0	0
17/09/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,350.0000	1,416.0000	4.889	0	0	0
17/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,306.0000	6,239.0000	(1.062)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,906.0000	7,838.0000	(0.860)	0	0	0
17/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,795.0000	2,862.0000	2.397	0	0	0
17/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,845.0000	2,912.0000	2.355	0	0	0
17/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,906.0000	5,839.0000	(1.134)	0	0	0
17/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,795.0000	3,862.0000	1.765	0	0	0
17/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,095.0000	2,162.0000	3.198	0	0	0
17/09/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,410.0000	2,343.0000	(2.780)	0	0	0
17/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,211.0000	2,144.0000	(3.030)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,095.0000	3,162.0000	2.165	0	0	0
17/09/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	47.0000	38.0000	(19.149)	0	0	0

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17/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	4,056.0000	3,989.0000	(1.652)	0	0	0
17/09/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,406.0000	4,339.0000	(1.521)	0	0	0
17/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,907.0000	3,839.0000	(1.740)	0	0	0
17/09/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,056.0000	5,989.0000	(1.106)	0	0	0
17/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,306.0000	8,238.0000	(0.819)	0	0	0
17/09/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,206.0000	8,138.0000	(0.829)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	8,056.0000	7,988.0000	(0.844)	0	0	0
17/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,206.0000	6,139.0000	(1.080)	0	0	0
17/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,406.0000	8,338.0000	(0.809)	0	0	0
17/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
17/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,206.0000	4,139.0000	(1.593)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,645.0000	2,712.0000	2.533	0	0	0
17/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,356.0000	6,289.0000	(1.054)	0	0	0
17/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,695.0000	2,762.0000	2.486	0	0	0
17/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,456.0000	6,389.0000	(1.038)	0	0	0
17/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,695.0000	3,762.0000	1.813	0	0	0
17/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,645.0000	3,712.0000	1.838	0	0	0
17/09/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,545.0000	2,612.0000	2.633	0	0	0
17/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,548.0000	1,615.0000	4.328	0	0	0
17/09/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,545.0000	3,612.0000	1.890	0	0	0
17/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,459.0000	2,393.0000	(2.684)	0	0	0
17/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,456.0000	4,389.0000	(1.504)	0	0	0

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17/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,256.0000	4,189.0000	(1.574)	0	0	0
17/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,256.0000	6,189.0000	(1.071)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,261.0000	2,194.0000	(2.963)	0	0	0
17/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	29.0000	23.0000	(20.690)	0	0	0
17/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,745.0000	2,812.0000	2.441	0	0	0
17/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,747.0000	1,814.0000	3.835	0	0	0
17/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	773.0000	835.0000	8.021	0	0	0
17/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,256.0000	8,188.0000	(0.824)	0	0	0
17/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15			Currency Future	6.4952	6.5624	1.035	0.0000	0.0000	108
17/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,146.0000	2,083.0000	(2.936)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	974.0000	1,036.0000	6.366	0	0	0
17/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,960.0000	3,893.0000	(1.692)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	424.0000	465.0000	9.670	0	0	0
17/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	393.0000	353.0000	(10.178)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	424.0000	465.0000	9.670	0	0	0
17/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	460.0000	418.0000	(9.130)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	35.0000	28.0000	(20.000)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	6,056.0000	5,989.0000	(1.106)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,337.0000	2,274.0000	(2.696)	0	0	0
17/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	766.0000	714.0000	(6.789)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	288.0000	316.0000	9.722	0	0	0
17/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0

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17/09/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	372.0000	409.0000	9.946	0	0	0
17/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	255.0000	280.0000	9.804	0	0	0
17/09/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,845.0000	2,914.0000	2.425	0	0	0
17/09/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
17/09/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
17/09/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	229.0000	202.0000	(11.790)	0	0	0
17/09/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,098.0000	2,167.0000	3.289	0	0	0
17/09/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	578.0000	626.0000	8.304	0	0	0
17/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	288.0000	316.0000	9.722	0	0	0
17/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	532.0000	487.0000	(8.459)	0	0	0
17/09/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	325.0000	359.0000	10.462	0	0	0
17/09/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	2,895.0000	2,963.0000	2.349	0	0	0
17/09/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	29.0000	23.0000	(20.690)	0	0	0
17/09/2009	ZAAD 2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	685.0000	635.0000	(7.299)	0	0	0
17/09/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	133.0000	114.0000	(14.286)	0	0	0
17/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	255.0000	280.0000	9.804	0	0	0
17/09/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	227.0000	249.0000	9.692	0	0	0
17/09/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	330.0000	296.0000	(10.303)	0	0	0
17/09/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	8,155.0000	8,088.0000	(0.822)	0	0	0
17/09/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	1,902.0000	1,968.0000	3.470	0	0	0
17/09/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,955.0000	7,888.0000	(0.842)	0	0	0
17/09/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	180.0000	198.0000	10.000	0	0	0
17/09/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	426.0000	385.0000	(9.624)	0	0	0
17/09/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,095.0000	3,163.0000	2.197	0	0	0
17/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	460.0000	418.0000	(9.130)	0	0	0
17/09/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,852.0000	1,919.0000	3.618	0	0	0
17/09/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	10.80	Put	Currency Future	4,309.0000	4,242.0000	(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
17/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	2,003.0000	1,939.0000	(3.195)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	252.0000	224.0000	(11.111)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	271.0000	297.0000	9.594	0	0	0
17/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	187.0000	163.0000	(12.834)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	277.0000	247.0000	(10.830)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	887.0000	946.0000	6.652	0	0	0
17/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
17/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,306.0000	6,239.0000	(1.062)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,956.0000	5,889.0000	(1.125)	0	0	0
17/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
17/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,116.0000	1,181.0000	5.824	0	0	0
17/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	607.0000	559.0000	(7.908)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	930.0000	991.0000	6.559	0	0	0
17/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	68.0000	56.0000	(17.647)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
17/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	207.0000	182.0000	(12.077)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	393.0000	353.0000	(10.178)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
17/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	4,060.0000	3,993.0000	(1.650)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,405.0000	8,338.0000	(0.797)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	513.0000	558.0000	8.772	0	0	0
17/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
17/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	348.0000	383.0000	10.057	0	0	0
17/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	214.0000	235.0000	9.813	0	0	0
17/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
17/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,109.0000	4,043.0000	(1.606)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,695.0000	3,762.0000	1.813	0	0	0
17/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,068.0000	1,132.0000	5.993	0	0	0

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17/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	187.0000	163.0000	(12.834)	0	0	0
17/09/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,954.0000	1,891.0000	(3.224)	0	0	0
17/09/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	303.0000	271.0000	(10.561)	0	0	0
17/09/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,194.0000	2,131.0000	(2.871)	0	0	0
17/09/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	6,106.0000	6,039.0000	(1.097)	0	0	0
17/09/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,098.0000	2,036.0000	(2.955)	0	0	0
17/09/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	763.0000	818.0000	7.208	0	0	0
17/09/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,045.0000	4,112.0000	1.656	0	0	0
17/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	482.0000	526.0000	9.129	0	0	0
17/09/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,905.0000	7,838.0000	(0.848)	0	0	0
17/09/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	202.0000	222.0000	9.901	0	0	0
17/09/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	3,845.0000	3,912.0000	1.743	0	0	0
17/09/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	3,895.0000	3,962.0000	1.720	0	0	0
17/09/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	1,951.0000	2,018.0000	3.434	0	0	0
17/09/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,695.0000	2,764.0000	2.560	0	0	0
17/09/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,045.0000	3,113.0000	2.233	0	0	0
17/09/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	398.0000	436.0000	9.548	0	0	0
17/09/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,209.0000	4,142.0000	(1.592)	0	0	0
17/09/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,704.0000	1,770.0000	3.873	0	0	0
17/09/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	361.0000	323.0000	(10.526)	0	0	0
17/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	35.0000	28.0000	(20.000)	0	0	0
17/09/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	306.0000	335.0000	9.477	0	0	0
17/09/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	569.0000	522.0000	(8.260)	0	0	0
17/09/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,803.0000	1,869.0000	3.661	0	0	0
17/09/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	8,305.0000	8,238.0000	(0.807)	0	0	0
17/09/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,105.0000	8,038.0000	(0.827)	0	0	0
17/09/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,055.0000	7,988.0000	(0.832)	0	0	0
17/09/2009	ZAAD 2010/03/15	14.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

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17/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	845.0000	903.0000	6.864	0	0	0
17/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	930.0000	991.0000	6.559	0	0	0
17/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	227.0000	249.0000	9.692	0	0	0
17/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
17/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	495.0000	452.0000	(8.687)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	49.0000	40.0000	(18.367)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,241.0000	2,178.0000	(2.811)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,049.0000	2,117.0000	3.319	0	0	0
17/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	241.0000	264.0000	9.544	0	0	0
17/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	167.0000	145.0000	(13.174)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
17/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	190.0000	209.0000	10.000	0	0	0
17/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,795.0000	2,864.0000	2.469	0	0	0
17/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	453.0000	494.0000	9.051	0	0	0
17/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	645.0000	597.0000	(7.442)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,206.0000	6,139.0000	(1.080)	0	0	0
17/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,095.0000	4,162.0000	1.636	0	0	0
17/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
17/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	685.0000	738.0000	7.737	0	0	0
17/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,906.0000	5,839.0000	(1.134)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,434.0000	2,370.0000	(2.629)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	532.0000	487.0000	(8.459)	0	0	0
17/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,910.0000	3,844.0000	(1.688)	0	0	0
17/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,019.0000	1,084.0000	6.379	0	0	0
17/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,945.0000	3,013.0000	2.309	0	0	0

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17/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,409.0000	4,342.0000	(1.520)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	8,005.0000	7,938.0000	(0.837)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,406.0000	6,339.0000	(1.046)	0	0	0
17/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	4,010.0000	3,943.0000	(1.671)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,205.0000	8,138.0000	(0.817)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	6,006.0000	5,939.0000	(1.116)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,605.0000	1,671.0000	4.112	0	0	0
17/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
17/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,595.0000	2,664.0000	2.659	0	0	0
17/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,001.0000	2,067.0000	3.298	0	0	0
17/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	2,995.0000	3,063.0000	2.270	0	0	0
17/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	117.0000	100.0000	(14.530)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,156.0000	6,089.0000	(1.088)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	229.0000	202.0000	(11.790)	0	0	0
17/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,945.0000	4,012.0000	1.698	0	0	0
17/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,159.0000	4,092.0000	(1.611)	0	0	0
17/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	482.0000	526.0000	9.129	0	0	0
17/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	545.0000	591.0000	8.440	0	0	0
17/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,595.0000	3,662.0000	1.864	0	0	0
17/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	149.0000	129.0000	(13.423)	0	0	0
17/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,289.0000	2,226.0000	(2.752)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	612.0000	662.0000	8.170	0	0	0

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17/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
17/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	3,995.0000	4,062.0000	1.677	0	0	0
17/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	58.0000	48.0000	(17.241)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,795.0000	3,862.0000	1.765	0	0	0
17/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
17/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,051.0000	1,987.0000	(3.120)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,256.0000	6,189.0000	(1.071)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,255.0000	8,188.0000	(0.812)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	803.0000	860.0000	7.098	0	0	0
17/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,645.0000	3,712.0000	1.838	0	0	0
17/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,645.0000	2,714.0000	2.609	0	0	0
17/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,556.0000	1,622.0000	4.242	0	0	0
17/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	648.0000	700.0000	8.025	0	0	0
17/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,545.0000	2,614.0000	2.711	0	0	0
17/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,545.0000	3,612.0000	1.890	0	0	0
17/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	103.0000	87.0000	(15.534)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,482.0000	2,418.0000	(2.579)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
17/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,456.0000	6,389.0000	(1.038)	0	0	0
17/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,455.0000	8,388.0000	(0.792)	0	0	0
17/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,355.0000	8,288.0000	(0.802)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,356.0000	6,289.0000	(1.054)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,654.0000	1,721.0000	4.051	0	0	0
17/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	723.0000	778.0000	7.607	0	0	0
17/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
17/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,386.0000	2,322.0000	(2.682)	0	0	0
17/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,359.0000	4,292.0000	(1.537)	0	0	0
17/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
17/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,259.0000	4,192.0000	(1.573)	0	0	0
17/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,753.0000	1,820.0000	3.822	0	0	0
17/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,745.0000	3,812.0000	1.789	0	0	0
17/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,745.0000	2,814.0000	2.514	0	0	0
17/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,458.0000	4,392.0000	(1.480)	0	0	0
17/09/2009	ZAAD	2010/06/14			Currency Future	6.5385	6.6031	0.988	0.0000	0.0000	0
17/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
17/09/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	0.0000	2,014.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	2,051.0000	1,992.0000	(2.877)	0	0	0
17/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
17/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	0.0000	4,003.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	417.0000	385.0000	(7.674)	0	0	0
17/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
17/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	0.0000	1,056.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	406.0000	438.0000	7.882	0	0	0
17/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,965.0000	5,901.0000	(1.073)	0	0	0
17/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	427.0000	461.0000	7.963	0	0	0
17/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,088.0000	1,148.0000	5.515	0	0	0
17/09/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	0.0000	3,005.0000	100.000	0	0	0
17/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	389.0000	358.0000	(7.969)	0	0	0
17/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,963.0000	7,899.0000	(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
17/09/2009	ZAAD 2010/06/14	14.55	Put	Currency Future	8,013.0000	7,949.0000	(0.799)	0	0	0
17/09/2009	ZAAD 2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	5.55	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
17/09/2009	ZAAD 2010/06/14	10.50	Put	Currency Future	3,985.0000	3,922.0000	(1.581)	0	0	0
17/09/2009	ZAAD 2010/06/14	12.55	Put	Currency Future	6,015.0000	5,951.0000	(1.064)	0	0	0
17/09/2009	ZAAD 2010/06/14	4.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/09/2009	ZAAD 2010/06/14	4.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/09/2009	ZAAD 2010/06/14	2.50	Call	Currency Future	4,039.0000	4,103.0000	1.585	0	0	0
17/09/2009	ZAAD 2010/06/14	5.55	Call	Currency Future	1,042.0000	1,102.0000	5.758	0	0	0
17/09/2009	ZAAD 2010/06/14	3.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	4.50	Call	Currency Future	2,049.0000	2,112.0000	3.075	0	0	0
17/09/2009	ZAAD 2010/06/14	6.70	Put	Currency Future	514.0000	476.0000	(7.393)	0	0	0
17/09/2009	ZAAD 2010/06/14	6.70	Call	Currency Future	352.0000	379.0000	7.670	0	0	0
17/09/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	3,040.0000	3,105.0000	2.138	0	0	0
17/09/2009	ZAAD 2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	5.60	Put	Currency Future	0.0000	53.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	8.55	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
17/09/2009	ZAAD 2010/06/14	4.55	Call	Currency Future	1,999.0000	2,063.0000	3.202	0	0	0
17/09/2009	ZAAD 2010/06/14	3.55	Call	Currency Future	2,991.0000	3,055.0000	2.140	0	0	0
17/09/2009	ZAAD 2010/06/14	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	2.55	Call	Currency Future	3,989.0000	4,053.0000	1.604	0	0	0
17/09/2009	ZAAD 2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	6.60	Call	Currency Future	0.0000	416.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	8.55	Put	Currency Future	2,098.0000	2,039.0000	(2.812)	0	0	0
17/09/2009	ZAAD 2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/09/2009	ZAAD 2010/06/14	10.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/09/2009	ZAAD 2010/06/14	10.55	Put	Currency Future	4,034.0000	3,971.0000	(1.562)	0	0	0
17/09/2009	ZAAD 2010/06/14	6.60	Put	Currency Future	0.0000	413.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	0.0000	6,001.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	12.60	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	14.60	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	10.60	Put	Currency Future	0.0000	4,021.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	8.60	Put	Currency Future	0.0000	2,087.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	8.60	Call	Currency Future	0.0000	90.0000	100.000	0	0	0
17/09/2009	ZAAD 2010/06/14	10.60	Call	Currency Future	0.0000	24.0000	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
17/09/2009	ZAAD 2010/06/14	14.60	Put	Currency Future	0.0000	7,999.0000	100.000	0	0	0
Grand Total:										949,350