



# Derivatives High/Low Report

High/Low for 29/09/2009

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
29/09/2009	\$ / R 2009/12/14			Currency Future	7.5090	7.5378	0.384	7.6100	7.4900	344,123
29/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	394.0000	412.0000	4.569	0	0	0
29/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,791.0000	4,762.0000	(0.605)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,695.0000	2,667.0000	(1.039)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,791.0000	7,762.0000	(0.372)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,291.0000	7,262.0000	(0.398)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	332.0000	348.0000	4.819	0	0	0
29/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,278.0000	1,249.0000	(2.269)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,941.0000	5,912.0000	(0.488)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,713.0000	1,684.0000	(1.693)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	642.0000	617.0000	(3.894)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,909.0000	1,880.0000	(1.519)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,091.0000	6,062.0000	(0.476)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,745.0000	2,716.0000	(1.056)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
29/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,007.0000	1,978.0000	(1.445)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	406.0000	383.0000	(5.665)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	276.0000	291.0000	5.435	0	0	21
29/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	996.0000	969.0000	(2.711)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,958.0000	1,929.0000	(1.481)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,991.0000	4,962.0000	(0.581)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	64.0000	65.0000	1.563	0	0	50
29/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	173.0000	161.0000	(6.936)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
29/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,795.0000	2,766.0000	(1.038)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	615.0000	638.0000	3.740	0	0	0
29/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	135.0000	124.0000	(8.148)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	905.0000	878.0000	(2.983)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	481.0000	457.0000	(4.990)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,894.0000	2,865.0000	(1.002)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,591.0000	5,562.0000	(0.519)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	217.0000	203.0000	(6.452)	0	0	10
29/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
29/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,841.0000	4,812.0000	(0.599)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	815.0000	788.0000	(3.313)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	560.0000	535.0000	(4.464)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,326.0000	1,297.0000	(2.187)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
29/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	348.0000	(6.199)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	771.0000	744.0000	(3.502)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
29/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,291.0000	4,262.0000	(0.676)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	362.0000	379.0000	4.696	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
29/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	16.0000	16.0000	-	0	0	3,000
29/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,191.0000	4,162.0000	(0.692)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	153.0000	142.0000	(7.190)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	615.0000	638.0000	3.740	0	0	0
29/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	80.0000	82.0000	2.500	0	0	87
29/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,191.0000	6,162.0000	(0.468)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,291.0000	6,262.0000	(0.461)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	251.0000	264.0000	5.179	0	0	747
29/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	242.0000	227.0000	(6.198)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,091.0000	7,062.0000	(0.409)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
29/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	8.0000	8.0000	-	0	0	11,185
29/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
29/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,844.0000	2,816.0000	(0.985)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,841.0000	5,812.0000	(0.496)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,509.0000	2,538.0000	1.156	0	0	0
29/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,760.0000	1,789.0000	1.648	0	0	0
29/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,591.0000	7,562.0000	(0.382)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
29/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	260
29/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,326.0000	1,297.0000	(2.187)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,391.0000	6,362.0000	(0.454)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,512.0000	1,540.0000	1.852	0	0	0
29/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,241.0000	7,212.0000	(0.400)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	74.0000	76.0000	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
29/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,891.0000	5,862.0000	(0.492)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,043.0000	3,015.0000	(0.920)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,470.0000	1,441.0000	(1.973)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,811.0000	1,782.0000	(1.601)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,993.0000	2,965.0000	(0.936)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	35.0000	35.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,709.0000	2,738.0000	1.071	0	0	0
29/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,166.0000	1,194.0000	2.401	0	0	0
29/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	303.0000	319.0000	5.281	0	0	15,512
29/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,136.0000	1,108.0000	(2.465)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,791.0000	5,762.0000	(0.501)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,391.0000	4,362.0000	(0.660)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,909.0000	2,938.0000	0.997	0	0	0
29/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,264.0000	1,293.0000	2.294	0	0	0
29/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	194.0000	181.0000	(6.701)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,183.0000	1,155.0000	(2.367)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,215.0000	1,243.0000	2.305	0	0	0
29/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,891.0000	7,862.0000	(0.368)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,259.0000	2,288.0000	1.284	0	0	0
29/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	601.0000	575.0000	(4.326)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	195.0000	203.0000	4.103	0	0	0
29/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
29/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,089.0000	1,061.0000	(2.571)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,159.0000	3,188.0000	0.918	0	0	0
29/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,041.0000	7,012.0000	(0.412)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,422.0000	1,393.0000	(2.039)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,491.0000	5,462.0000	(0.528)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
29/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,944.0000	2,915.0000	(0.985)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,209.0000	4,238.0000	0.689	0	0	0
29/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	575.0000	598.0000	4.000	0	0	0
29/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,259.0000	3,288.0000	0.890	0	0	0
29/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	31.0000	31.0000	-	0	0	15,512
29/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	119.0000	123.0000	3.361	0	0	200
29/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
29/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,591.0000	4,562.0000	(0.632)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	443.0000	420.0000	(5.192)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,611.0000	1,640.0000	1.800	0	0	0
29/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,559.0000	3,588.0000	0.815	0	0	0
29/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
29/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	336.0000	315.0000	(6.250)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	560.0000	535.0000	(4.464)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	905.0000	878.0000	(2.983)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,056.0000	2,027.0000	(1.411)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,143.0000	3,114.0000	(0.923)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,391.0000	5,362.0000	(0.538)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	743.0000	767.0000	3.230	0	0	0
29/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,759.0000	2,788.0000	1.051	0	0	0
29/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,910.0000	1,939.0000	1.518	0	0	0
29/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	406.0000	383.0000	(5.665)	0	0	200
29/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
29/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
29/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,104.0000	2,076.0000	(1.331)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,459.0000	2,488.0000	1.179	0	0	0
29/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,159.0000	2,188.0000	1.343	0	0	0
29/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	520.0000	495.0000	(4.808)	0	0	100
29/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	35.0000	35.0000	-	0	0	75
29/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	996.0000	969.0000	(2.711)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,695.0000	2,667.0000	(1.039)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	101.0000	104.0000	2.970	0	0	100
29/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	427.0000	446.0000	4.450	0	0	0
29/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,230.0000	1,202.0000	(2.276)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	860.0000	833.0000	(3.140)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,542.0000	3,513.0000	(0.819)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,091.0000	5,062.0000	(0.570)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,341.0000	7,312.0000	(0.395)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	685.0000	658.0000	(3.942)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
29/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,041.0000	4,013.0000	(0.693)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	971.0000	998.0000	2.781	0	0	0
29/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,462.0000	1,491.0000	1.984	0	0	0
29/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	87.0000	89.0000	2.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
29/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,141.0000	5,112.0000	(0.564)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,641.0000	7,612.0000	(0.380)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	924.0000	951.0000	2.922	0	0	0
29/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	642.0000	617.0000	(3.894)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	771.0000	744.0000	(3.502)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,392.0000	3,363.0000	(0.855)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,342.0000	3,313.0000	(0.868)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,041.0000	8,012.0000	(0.361)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,741.0000	7,712.0000	(0.375)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	536.0000	558.0000	4.104	0	0	0
29/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
29/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,891.0000	3,863.0000	(0.720)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,141.0000	4,113.0000	(0.676)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,841.0000	5,812.0000	(0.496)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	129.0000	133.0000	3.101	0	0	1,700
29/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
29/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,959.0000	3,988.0000	0.733	0	0	0
29/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	152.0000	157.0000	3.289	0	0	0
29/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	231.0000	240.0000	3.896	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,541.0000	4,512.0000	(0.639)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,811.0000	1,782.0000	(1.601)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,492.0000	3,463.0000	(0.830)	0	0	0
29/09/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,991.0000	5,962.0000	(0.484)	0	0	0
29/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	787.0000	812.0000	3.177	0	0	0
29/09/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	878.0000	904.0000	2.961	0	0	0
29/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,441.0000	8,412.0000	(0.344)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,363.0000	1,391.0000	2.054	0	0	0
29/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	860.0000	833.0000	(3.140)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,459.0000	3,488.0000	0.838	0	0	0
29/09/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,541.0000	6,512.0000	(0.443)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
29/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,609.0000	2,638.0000	1.112	0	0	0
29/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	272.0000	252.0000	(7.353)	0	0	0
29/09/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	462.0000	482.0000	4.329	0	0	0
29/09/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	728.0000	701.0000	(3.709)	0	0	0
29/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,136.0000	1,108.0000	(2.465)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,141.0000	4,113.0000	(0.676)	0	0	0
29/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,341.0000	5,312.0000	(0.543)	0	0	0
29/09/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,542.0000	3,513.0000	(0.819)	0	0	0
29/09/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,860.0000	1,889.0000	1.559	0	0	0
29/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,559.0000	2,588.0000	1.133	0	0	0
29/09/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,359.0000	2,388.0000	1.229	0	0	0
29/09/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	45.0000	46.0000	2.222	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,762.0000	1,733.0000	(1.646)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,313.0000	1,342.0000	2.209	0	0	0
29/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,941.0000	8,912.0000	(0.324)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,859.0000	2,888.0000	1.014	0	0	0
29/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,068.0000	1,096.0000	2.622	0	0	0
29/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,561.0000	1,590.0000	1.858	0	0	0
29/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,359.0000	3,388.0000	0.863	0	0	0
29/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,093.0000	3,064.0000	(0.938)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,711.0000	1,739.0000	1.636	0	0	0
29/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	110.0000	113.0000	2.727	0	0	2,560
29/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,060.0000	2,088.0000	1.359	0	0	0
29/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,117.0000	1,145.0000	2.507	0	0	0
29/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,441.0000	6,412.0000	(0.450)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	103.0000	94.0000	(8.738)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,691.0000	6,662.0000	(0.433)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,470.0000	1,441.0000	(1.973)	0	0	0
29/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,891.0000	8,862.0000	(0.326)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	276.0000	291.0000	5.435	0	0	0
29/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
29/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	37.0000	37.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,891.0000	6,862.0000	(0.421)	0	0	0
29/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	303.0000	283.0000	(6.601)	0	0	0
29/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,741.0000	4,712.0000	(0.612)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
29/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,110.0000	2,138.0000	1.327	0	0	0
29/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	22.0000	22.0000	-	0	0	100
29/09/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,374.0000	1,345.0000	(2.111)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,615.0000	1,586.0000	(1.796)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,209.0000	2,238.0000	1.313	0	0	0
29/09/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,109.0000	3,138.0000	0.933	0	0	0
29/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	371.0000	348.0000	(6.199)	0	0	0
29/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	152.0000	157.0000	3.289	0	0	0
29/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,309.0000	3,338.0000	0.876	0	0	0
29/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,292.0000	3,264.0000	(0.851)	0	0	0
29/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,341.0000	5,312.0000	(0.543)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
29/09/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	52.0000	52.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,209.0000	3,238.0000	0.904	0	0	0
29/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,043.0000	1,015.0000	(2.685)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,664.0000	1,635.0000	(1.743)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,202.0000	2,174.0000	(1.272)	0	0	0
29/09/2009	\$ / R	2009/12/14	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
29/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,059.0000	3,088.0000	0.948	0	0	0
29/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	443.0000	420.0000	(5.192)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	60.0000	61.0000	1.667	0	0	247
29/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,291.0000	4,262.0000	(0.676)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	348.0000	(6.199)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	217.0000	203.0000	(6.452)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,391.0000	7,362.0000	(0.392)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,409.0000	2,438.0000	1.204	0	0	0
29/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	5,000
29/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,741.0000	8,712.0000	(0.332)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,041.0000	6,012.0000	(0.480)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,491.0000	6,462.0000	(0.447)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,691.0000	4,662.0000	(0.618)	0	0	0
29/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	33.0000	33.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,841.0000	7,812.0000	(0.370)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,448.0000	2,419.0000	(1.185)	0	0	0
29/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,791.0000	8,762.0000	(0.330)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,409.0000	3,438.0000	0.851	0	0	0
29/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,741.0000	6,712.0000	(0.430)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	951.0000	923.0000	(2.944)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,448.0000	2,419.0000	(1.185)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,341.0000	4,312.0000	(0.668)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,541.0000	5,512.0000	(0.523)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,659.0000	2,688.0000	1.091	0	0	0
29/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,941.0000	3,913.0000	(0.710)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.10	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
29/09/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	212.0000	220.0000	3.774	0	0	39
29/09/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,691.0000	8,662.0000	(0.334)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,860.0000	1,831.0000	(1.559)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,991.0000	8,962.0000	(0.323)	0	0	0
29/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,791.0000	6,762.0000	(0.427)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,291.0000	5,262.0000	(0.548)	0	0	0
29/09/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,341.0000	8,312.0000	(0.348)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,661.0000	1,689.0000	1.686	0	0	0
29/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,019.0000	1,047.0000	2.748	0	0	0
29/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	272.0000	252.0000	(7.353)	0	0	0
29/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,089.0000	1,061.0000	(2.571)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,641.0000	8,612.0000	(0.336)	0	0	0
29/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
29/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,141.0000	5,112.0000	(0.564)	0	0	0
29/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,491.0000	8,462.0000	(0.342)	0	0	0
29/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,010.0000	2,038.0000	1.393	0	0	0
29/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,941.0000	6,912.0000	(0.418)	0	0	0
29/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,641.0000	6,612.0000	(0.437)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,309.0000	2,338.0000	1.256	0	0	0
29/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	31.0000	31.0000	-	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
29/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,497.0000	2,469.0000	(1.121)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,341.0000	6,312.0000	(0.457)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,509.0000	3,538.0000	0.826	0	0	0
29/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,841.0000	8,812.0000	(0.328)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	231.0000	240.0000	3.896	0	0	0
29/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,422.0000	1,393.0000	(2.039)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,183.0000	1,155.0000	(2.367)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	699.0000	724.0000	3.577	0	0	0
29/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,009.0000	3,038.0000	0.964	0	0	0
29/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,609.0000	3,638.0000	0.804	0	0	0
29/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
29/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
29/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,841.0000	6,812.0000	(0.424)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,391.0000	8,362.0000	(0.346)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,241.0000	4,212.0000	(0.684)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,941.0000	4,912.0000	(0.587)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,441.0000	7,412.0000	(0.390)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,646.0000	2,617.0000	(1.096)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,441.0000	5,412.0000	(0.533)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	657.0000	680.0000	3.501	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,991.0000	6,962.0000	(0.415)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
29/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,191.0000	8,162.0000	(0.354)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,230.0000	1,202.0000	(2.276)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,841.0000	4,812.0000	(0.599)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,141.0000	6,112.0000	(0.472)	0	0	0
29/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
29/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,202.0000	2,174.0000	(1.272)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,541.0000	8,512.0000	(0.340)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,349.0000	2,321.0000	(1.192)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,615.0000	1,586.0000	(1.796)	0	0	0
29/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,958.0000	1,929.0000	(1.481)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,412.0000	1,441.0000	2.054	0	0	0
29/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,518.0000	1,489.0000	(1.910)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,300.0000	2,272.0000	(1.217)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,193.0000	3,164.0000	(0.908)	0	0	0
29/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	498.0000	519.0000	4.217	0	0	0
29/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,241.0000	6,212.0000	(0.465)	0	0	0
29/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,547.0000	2,518.0000	(1.139)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,591.0000	6,562.0000	(0.440)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	832.0000	858.0000	3.125	0	0	0
29/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,591.0000	8,562.0000	(0.338)	0	0	0
29/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	427.0000	446.0000	4.450	0	0	0
29/09/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,243.0000	3,214.0000	(0.894)	0	0	0
29/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
29/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,741.0000	5,712.0000	(0.505)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,809.0000	3,838.0000	0.761	0	0	0
29/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,641.0000	4,612.0000	(0.625)	0	0	0
29/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
29/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,292.0000	3,264.0000	(0.851)	0	0	0
29/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,809.0000	2,838.0000	1.032	0	0	0
29/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,646.0000	2,617.0000	(1.096)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,349.0000	2,321.0000	(1.192)	0	0	0
29/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	9,530
29/09/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,810.0000	1,839.0000	1.602	0	0	0
29/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,659.0000	3,688.0000	0.793	0	0	0
29/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,596.0000	2,568.0000	(1.079)	0	0	0
29/09/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,759.0000	3,788.0000	0.771	0	0	0
29/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,792.0000	3,763.0000	(0.765)	0	0	0
29/09/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,241.0000	8,212.0000	(0.352)	0	0	0
29/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,959.0000	3,988.0000	0.733	0	0	0
29/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,959.0000	2,988.0000	0.980	0	0	0
29/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,041.0000	4,013.0000	(0.693)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,960.0000	1,989.0000	1.480	0	0	0
29/09/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,442.0000	3,413.0000	(0.843)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	971.0000	998.0000	2.781	0	0	0
29/09/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,251.0000	2,223.0000	(1.244)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,941.0000	7,912.0000	(0.365)	0	0	0
29/09/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,059.0000	4,088.0000	0.714	0	0	0
29/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,713.0000	1,684.0000	(1.693)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,841.0000	3,813.0000	(0.729)	0	0	0
29/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,059.0000	3,088.0000	0.948	0	0	0
29/09/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,041.0000	5,012.0000	(0.575)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,441.0000	4,412.0000	(0.653)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,068.0000	1,096.0000	2.622	0	0	0
29/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,060.0000	2,088.0000	1.359	0	0	0
29/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	33.0000	33.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,291.0000	8,262.0000	(0.350)	0	0	0
29/09/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	743.0000	767.0000	3.230	0	0	0
29/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,009.0000	4,038.0000	0.723	0	0	0
29/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,374.0000	1,345.0000	(2.111)	0	0	0
29/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,711.0000	1,739.0000	1.636	0	0	0
29/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,742.0000	3,713.0000	(0.775)	0	0	0
29/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,709.0000	2,738.0000	1.071	0	0	0
29/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,709.0000	3,738.0000	0.782	0	0	0
29/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,341.0000	4,312.0000	(0.668)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,991.0000	7,962.0000	(0.363)	0	0	0
29/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,043.0000	3,015.0000	(0.920)	0	0	0
29/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,909.0000	3,938.0000	0.742	0	0	0
29/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,591.0000	4,562.0000	(0.632)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,596.0000	2,568.0000	(1.079)	0	0	0
29/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,291.0000	5,262.0000	(0.548)	0	0	0
29/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,104.0000	2,076.0000	(1.331)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,091.0000	8,062.0000	(0.358)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,891.0000	4,862.0000	(0.593)	0	0	0
29/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,491.0000	4,462.0000	(0.646)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,691.0000	5,662.0000	(0.510)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,391.0000	4,362.0000	(0.660)	0	0	0
29/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,591.0000	5,562.0000	(0.519)	0	0	0
29/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

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29/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,191.0000	5,162.0000	(0.559)	0	0	0
29/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,592.0000	3,563.0000	(0.807)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,642.0000	3,613.0000	(0.796)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,991.0000	3,963.0000	(0.702)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,792.0000	3,763.0000	(0.765)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,692.0000	3,663.0000	(0.785)	0	0	0
29/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,153.0000	2,125.0000	(1.301)	0	0	0
29/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,091.0000	4,063.0000	(0.684)	0	0	0
29/09/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,859.0000	3,888.0000	0.751	0	0	0
29/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
29/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,791.0000	4,762.0000	(0.605)	0	0	0
29/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,141.0000	8,112.0000	(0.356)	0	0	0
29/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15			Currency Future	7.6396	7.6687	0.381	7.6800	7.6300	26,822
29/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
29/09/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,177.0000	2,150.0000	(1.240)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,292.0000	3,263.0000	(0.881)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,871.0000	4,842.0000	(0.595)	0	0	0
29/09/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	626.0000	644.0000	2.875	0	0	0
29/09/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	269.0000	276.0000	2.602	0	0	0
29/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,750.0000	1,779.0000	1.657	0	0	0

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29/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	998.0000	1,023.0000	2.505	0	0	0
29/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	629.0000	607.0000	(3.498)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,096.0000	3,067.0000	(0.937)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,327.0000	4,298.0000	(0.670)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
29/09/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,376.0000	4,348.0000	(0.640)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	876.0000	900.0000	2.740	0	0	0
29/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	479.0000	493.0000	2.923	0	0	0
29/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,083.0000	2,055.0000	(1.344)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
29/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,754.0000	2,726.0000	(1.017)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,761.0000	7,732.0000	(0.374)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,946.0000	1,975.0000	1.490	0	0	0
29/09/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
29/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	822.0000	798.0000	(2.920)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,998.0000	2,969.0000	(0.967)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,425.0000	4,397.0000	(0.633)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,035.0000	2,007.0000	(1.376)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	98.0000	91.0000	(7.143)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,224.0000	1,251.0000	2.206	0	0	0
29/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	381.0000	392.0000	2.887	0	0	279
29/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
29/09/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,367.0000	5,339.0000	(0.522)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	838.0000	860.0000	2.625	0	0	0
29/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	186.0000	175.0000	(5.914)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	177.0000	181.0000	2.260	0	0	0

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29/09/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,513.0000	6,484.0000	(0.445)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	345.0000	354.0000	2.609	0	0	0
29/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
29/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,416.0000	2,388.0000	(1.159)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,203.0000	1,177.0000	(2.161)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,115.0000	1,090.0000	(2.242)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,987.0000	1,960.0000	(1.359)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	43.0000	43.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,194.0000	2,223.0000	1.322	0	0	0
29/09/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	392.0000	373.0000	(4.847)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
29/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
29/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,228.0000	4,200.0000	(0.662)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,803.0000	2,774.0000	(1.035)	0	0	0
29/09/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,990.0000	4,019.0000	0.727	0	0	0
29/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	904.0000	879.0000	(2.765)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,852.0000	2,823.0000	(1.017)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,225.0000	2,197.0000	(1.258)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	455.0000	435.0000	(4.396)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	193.0000	198.0000	2.591	0	0	0
29/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	212.0000	217.0000	2.358	0	0	0
29/09/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,519.0000	1,492.0000	(1.777)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
29/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,516.0000	5,488.0000	(0.508)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	290.0000	274.0000	(5.517)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
29/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	863.0000	838.0000	(2.897)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,892.0000	1,865.0000	(1.427)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
29/09/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,317.0000	5,289.0000	(0.527)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,658.0000	1,630.0000	(1.689)	0	0	0
29/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,941.0000	2,970.0000	0.986	0	0	0
29/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,270.0000	1,298.0000	2.205	0	0	0
29/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	987.0000	962.0000	(2.533)	0	0	0
29/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,045.0000	2,074.0000	1.418	0	0	0
29/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,268.0000	5,239.0000	(0.550)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,799.0000	1,828.0000	1.612	0	0	0
29/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,190.0000	3,219.0000	0.909	0	0	0
29/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	202.0000	207.0000	2.475	0	0	0
29/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,949.0000	2,921.0000	(0.949)	0	0	0
29/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
29/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,194.0000	3,165.0000	(0.908)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
29/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,706.0000	2,677.0000	(1.072)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
29/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,791.0000	2,820.0000	1.039	0	0	0
29/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
29/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
29/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,592.0000	2,621.0000	1.119	0	0	0
29/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,040.0000	3,070.0000	0.987	0	0	0
29/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,609.0000	2,581.0000	(1.073)	0	0	0
29/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	535.0000	550.0000	2.804	0	0	0
29/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,313.0000	6,285.0000	(0.444)	0	0	0
29/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	5,019.0000	4,991.0000	(0.558)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,475.0000	4,446.0000	(0.648)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,686.0000	3,657.0000	(0.787)	0	0	0
29/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,218.0000	5,190.0000	(0.537)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,317.0000	1,345.0000	2.126	0	0	0
29/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,460.0000	1,488.0000	1.918	0	0	0
29/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
29/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,130.0000	2,102.0000	(1.315)	0	0	0
29/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	49.0000	49.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,741.0000	2,770.0000	1.058	0	0	0
29/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,466.0000	5,438.0000	(0.512)	0	0	0
29/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,290.0000	3,319.0000	0.881	0	0	0
29/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	522.0000	501.0000	(4.023)	0	0	0
29/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	782.0000	759.0000	(2.941)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,081.0000	4,052.0000	(0.711)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
29/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	245.0000	231.0000	(5.714)	0	0	0
29/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	945.0000	920.0000	(2.646)	0	0	0
29/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,464.0000	2,436.0000	(1.136)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,263.0000	6,235.0000	(0.447)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	224.0000	212.0000	(5.357)	0	0	0
29/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0
29/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,086.0000	1,112.0000	2.394	0	0	0
29/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	4,000
29/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	297.0000	304.0000	2.357	0	0	0
29/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
29/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,140.0000	3,169.0000	0.924	0	0	0
29/09/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	267.0000	252.0000	(5.618)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	312.0000	320.0000	2.564	0	0	4,000
29/09/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	705.0000	682.0000	(3.262)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,587.0000	3,558.0000	(0.808)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,240.0000	4,269.0000	0.684	0	0	0
29/09/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,604.0000	1,633.0000	1.808	0	0	0
29/09/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	506.0000	521.0000	2.964	0	0	0
29/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	363.0000	372.0000	2.479	0	0	350
29/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	244.0000	250.0000	2.459	0	0	0
29/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	564.0000	580.0000	2.837	0	0	0
29/09/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,177.0000	1,204.0000	2.294	0	0	0
29/09/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	423.0000	404.0000	(4.492)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	222.0000	227.0000	2.252	0	0	0
29/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,179.0000	4,150.0000	(0.694)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	153.0000	143.0000	(6.536)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	727.0000	747.0000	2.751	0	0	0
29/09/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,243.0000	2,272.0000	1.293	0	0	0
29/09/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	763.0000	784.0000	2.752	0	0	0
29/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	185.0000	189.0000	2.162	0	0	0
29/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,014.0000	5,986.0000	(0.466)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,512.0000	2,484.0000	(1.115)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	692.0000	712.0000	2.890	0	0	0
29/09/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	138.0000	129.0000	(6.522)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,144.0000	2,173.0000	1.353	0	0	0
29/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,179.0000	4,150.0000	(0.694)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
29/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,240.0000	3,269.0000	0.895	0	0	0
29/09/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	233.0000	239.0000	2.575	0	0	279
29/09/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,883.0000	3,855.0000	(0.721)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,609.0000	2,581.0000	(1.073)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	743.0000	720.0000	(3.096)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	49.0000	49.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,542.0000	2,571.0000	1.141	0	0	0
29/09/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,891.0000	2,920.0000	1.003	0	0	0
29/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,463.0000	6,434.0000	(0.449)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,538.0000	3,509.0000	(0.820)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,566.0000	5,538.0000	(0.503)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	453.0000	466.0000	2.870	0	0	0
29/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	110.0000	103.0000	(6.364)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	137.0000	140.0000	2.190	0	0	0
29/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,083.0000	2,055.0000	(1.344)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,636.0000	3,608.0000	(0.770)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,292.0000	1,265.0000	(2.090)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,473.0000	1,446.0000	(1.833)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	314.0000	297.0000	(5.414)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,565.0000	1,538.0000	(1.725)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,461.0000	8,432.0000	(0.343)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,390.0000	3,361.0000	(0.855)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,865.0000	5,836.0000	(0.494)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,556.0000	1,584.0000	1.799	0	0	0
29/09/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,293.0000	2,322.0000	1.265	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	667.0000	644.0000	(3.448)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
29/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	30.0000	30.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	131.0000	134.0000	2.290	0	0	0
29/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,616.0000	5,587.0000	(0.516)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,041.0000	1,066.0000	2.402	0	0	0
29/09/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	256.0000	263.0000	2.734	0	0	0
29/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,247.0000	1,221.0000	(2.085)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
29/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,574.0000	4,545.0000	(0.634)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,072.0000	1,047.0000	(2.332)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,845.0000	1,818.0000	(1.463)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,145.0000	3,116.0000	(0.922)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
29/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,784.0000	3,756.0000	(0.740)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,492.0000	2,521.0000	1.164	0	0	0
29/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,912.0000	6,883.0000	(0.420)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
29/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,243.0000	3,214.0000	(0.894)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
29/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
29/09/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	557.0000	536.0000	(3.770)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
29/09/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/09/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,964.0000	5,936.0000	(0.469)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,011.0000	7,982.0000	(0.362)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,011.0000	8,981.0000	(0.333)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	108.0000	110.0000	1.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
29/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,427.0000	1,400.0000	(1.892)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	39.0000	39.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,382.0000	1,355.0000	(1.954)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,538.0000	3,509.0000	(0.820)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,047.0000	3,018.0000	(0.952)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,897.0000	1,926.0000	1.529	0	0	0
29/09/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
29/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,047.0000	3,018.0000	(0.952)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,911.0000	8,881.0000	(0.337)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,995.0000	2,024.0000	1.454	0	0	0
29/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,320.0000	2,292.0000	(1.207)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	112.0000	115.0000	2.679	0	0	0
29/09/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,012.0000	6,983.0000	(0.414)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	957.0000	981.0000	2.508	0	0	0
29/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,812.0000	6,783.0000	(0.426)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,762.0000	6,733.0000	(0.429)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	39.0000	39.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,228.0000	4,200.0000	(0.662)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,949.0000	2,921.0000	(0.949)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,691.0000	2,720.0000	1.078	0	0	0
29/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,442.0000	2,471.0000	1.188	0	0	0
29/09/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,662.0000	6,633.0000	(0.435)	0	0	0
29/09/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,337.0000	1,310.0000	(2.019)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
29/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,751.0000	1,724.0000	(1.542)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	659.0000	677.0000	2.731	0	0	0
29/09/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,811.0000	8,781.0000	(0.340)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,368.0000	2,340.0000	(1.182)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
29/09/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	169.0000	159.0000	(5.917)	0	0	0
29/09/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,962.0000	6,933.0000	(0.417)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,661.0000	8,632.0000	(0.335)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,892.0000	1,865.0000	(1.427)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,524.0000	4,496.0000	(0.619)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,440.0000	3,469.0000	0.843	0	0	0
29/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
29/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
29/09/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,508.0000	1,536.0000	1.857	0	0	0
29/09/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,961.0000	8,931.0000	(0.335)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	800.0000	822.0000	2.750	0	0	0
29/09/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,991.0000	3,020.0000	0.970	0	0	0
29/09/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,611.0000	1,584.0000	(1.676)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
29/09/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,363.0000	6,334.0000	(0.456)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	65.0000	66.0000	1.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,722.0000	4,694.0000	(0.593)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,490.0000	3,519.0000	0.831	0	0	0
29/09/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,701.0000	1,730.0000	1.705	0	0	0
29/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,131.0000	1,158.0000	2.387	0	0	0
29/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	365.0000	347.0000	(4.932)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	28,586
29/09/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,365.0000	1,392.0000	1.978	0	0	0
29/09/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,159.0000	1,133.0000	(2.243)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,439.0000	3,411.0000	(0.814)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,278.0000	4,249.0000	(0.678)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,225.0000	2,197.0000	(1.258)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	205.0000	193.0000	(5.854)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,672.0000	4,644.0000	(0.599)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,427.0000	1,400.0000	(1.892)	0	0	0
29/09/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,417.0000	5,388.0000	(0.535)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	594.0000	611.0000	2.862	0	0	0
29/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,439.0000	3,411.0000	(0.814)	0	0	0
29/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,900.0000	2,872.0000	(0.966)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
29/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,612.0000	6,584.0000	(0.423)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	488.0000	468.0000	(4.098)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,540.0000	3,569.0000	0.819	0	0	0
29/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	29.0000	29.0000	-	0	0	18,339

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,340.0000	3,369.0000	0.868	0	0	0
29/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,361.0000	8,332.0000	(0.347)	0	0	0
29/09/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,970.0000	4,941.0000	(0.584)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	404.0000	415.0000	2.723	0	0	0
29/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	428.0000	440.0000	2.804	0	0	15,890
29/09/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,343.0000	2,372.0000	1.238	0	0	0
29/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,706.0000	2,677.0000	(1.072)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,292.0000	3,263.0000	(0.881)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	339.0000	322.0000	(5.015)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,130.0000	2,102.0000	(1.315)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,590.0000	3,619.0000	0.808	0	0	0
29/09/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,273.0000	2,245.0000	(1.232)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,164.0000	6,135.0000	(0.470)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
29/09/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,861.0000	8,831.0000	(0.339)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,090.0000	3,119.0000	0.939	0	0	0
29/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	169.0000	173.0000	2.367	0	0	15,890
29/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
29/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,623.0000	4,595.0000	(0.606)	0	0	0
29/09/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,862.0000	6,833.0000	(0.423)	0	0	0
29/09/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
29/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,029.0000	1,004.0000	(2.430)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
29/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,512.0000	2,484.0000	(1.115)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,641.0000	2,670.0000	1.098	0	0	0
29/09/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,511.0000	8,482.0000	(0.341)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,094.0000	2,123.0000	1.385	0	0	0
29/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,412.0000	1,440.0000	1.983	0	0	0
29/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	101.0000	103.0000	1.980	0	0	18,339
29/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,563.0000	6,534.0000	(0.442)	0	0	0
29/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,611.0000	8,582.0000	(0.337)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,751.0000	1,724.0000	(1.542)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,392.0000	2,421.0000	1.212	0	0	0
29/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	62.0000	63.0000	1.613	0	0	28,586
29/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
29/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,712.0000	6,683.0000	(0.432)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
29/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,784.0000	3,756.0000	(0.740)	0	0	0
29/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,761.0000	8,731.0000	(0.342)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	328.0000	337.0000	2.744	0	0	0
29/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,488.0000	3,460.0000	(0.803)	0	0	0
29/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,711.0000	8,682.0000	(0.333)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,035.0000	2,007.0000	(1.376)	0	0	0
29/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,561.0000	8,532.0000	(0.339)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,735.0000	3,706.0000	(0.776)	0	0	0
29/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,032.0000	4,003.0000	(0.719)	0	0	0
29/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,640.0000	3,669.0000	0.797	0	0	0
29/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
29/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,834.0000	3,805.0000	(0.756)	0	0	0
29/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,390.0000	3,419.0000	0.855	0	0	0
29/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	423.0000	404.0000	(4.492)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,940.0000	1,912.0000	(1.443)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,561.0000	2,532.0000	(1.132)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,933.0000	3,904.0000	(0.737)	0	0	0
29/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	363.0000	372.0000	2.479	0	0	0
29/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,653.0000	1,681.0000	1.694	0	0	0
29/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
29/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,771.0000	4,743.0000	(0.587)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	282.0000	290.0000	2.837	0	0	0
29/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
29/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,561.0000	2,532.0000	(1.132)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,130.0000	4,101.0000	(0.702)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,982.0000	3,953.0000	(0.728)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,064.0000	6,036.0000	(0.462)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,798.0000	1,770.0000	(1.557)	0	0	0
29/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,413.0000	6,384.0000	(0.452)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,798.0000	1,770.0000	(1.557)	0	0	0
29/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
29/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
29/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,368.0000	2,340.0000	(1.182)	0	0	0
29/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
29/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,411.0000	8,382.0000	(0.345)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
29/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,341.0000	3,312.0000	(0.868)	0	0	0
29/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.60	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
29/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,273.0000	2,245.0000	(1.232)	0	0	0
29/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
29/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,998.0000	2,969.0000	(0.967)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,961.0000	7,932.0000	(0.364)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,040.0000	4,069.0000	0.718	0	0	0
29/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,657.0000	2,629.0000	(1.054)	0	0	0
29/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,790.0000	3,819.0000	0.765	0	0	0
29/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
29/09/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
29/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
29/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,464.0000	2,436.0000	(1.136)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,754.0000	2,726.0000	(1.017)	0	0	0
29/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,920.0000	4,892.0000	(0.569)	0	0	0
29/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,094.0000	2,123.0000	1.385	0	0	0
29/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,131.0000	1,158.0000	2.387	0	0	0
29/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
29/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	428.0000	440.0000	2.804	0	0	0
29/09/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,715.0000	5,687.0000	(0.490)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,911.0000	7,882.0000	(0.367)	0	0	0
29/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,243.0000	3,214.0000	(0.894)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,915.0000	5,886.0000	(0.490)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	339.0000	322.0000	(5.015)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,666.0000	5,637.0000	(0.512)	0	0	0
29/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,213.0000	6,185.0000	(0.451)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,090.0000	3,119.0000	0.939	0	0	0
29/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/09/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,211.0000	8,182.0000	(0.353)	0	0	0
29/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,090.0000	4,119.0000	0.709	0	0	0
29/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
29/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,565.0000	1,538.0000	(1.725)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,765.0000	5,737.0000	(0.486)	0	0	0
29/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,946.0000	1,975.0000	1.490	0	0	0
29/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	998.0000	1,023.0000	2.505	0	0	0
29/09/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,061.0000	8,032.0000	(0.360)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,261.0000	8,232.0000	(0.351)	0	0	0
29/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,815.0000	5,787.0000	(0.482)	0	0	0
29/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,740.0000	3,769.0000	0.775	0	0	0
29/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
29/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,704.0000	1,677.0000	(1.585)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,488.0000	3,460.0000	(0.803)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,658.0000	1,630.0000	(1.689)	0	0	0
29/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
29/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,821.0000	4,793.0000	(0.581)	0	0	0
29/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	593.0000	571.0000	(3.710)	0	0	0
29/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,069.0000	5,041.0000	(0.552)	0	0	0
29/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,722.0000	4,694.0000	(0.593)	0	0	0
29/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,194.0000	3,165.0000	(0.908)	0	0	0
29/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,686.0000	3,657.0000	(0.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,735.0000	3,706.0000	(0.776)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,824.0000	3,795.0000	(0.758)	0	0	0
29/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,982.0000	3,953.0000	(0.728)	0	0	0
29/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,940.0000	3,969.0000	0.736	0	0	0
29/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,941.0000	2,970.0000	0.986	0	0	0
29/09/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,848.0000	1,877.0000	1.569	0	0	0
29/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
29/09/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	916.0000	940.0000	2.620	0	0	0
29/09/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
29/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,840.0000	3,869.0000	0.755	0	0	0
29/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,161.0000	8,132.0000	(0.355)	0	0	0
29/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,841.0000	2,870.0000	1.021	0	0	0
29/09/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14			Currency Future	7.7689	7.7977	0.371	0.0000	0.0000	16,447
29/09/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	903.0000	879.0000	(2.658)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	154.0000	154.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	85.0000	85.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,528.0000	1,501.0000	(1.767)	0	0	0
29/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,352.0000	2,324.0000	(1.190)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	52.0000	52.0000	-	0	0	21,978
29/09/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	36.0000	36.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	704.0000	720.0000	2.273	0	0	0
29/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
29/09/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,402.0000	3,373.0000	(0.852)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	353.0000	339.0000	(3.966)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	515.0000	495.0000	(3.883)	0	0	100
29/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	121.0000	121.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	223.0000	225.0000	0.897	0	0	0
29/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,968.0000	2,939.0000	(0.977)	0	0	0
29/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,992.0000	7,963.0000	(0.363)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,696.0000	1,723.0000	1.592	0	0	0
29/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,957.0000	5,928.0000	(0.487)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	47.0000	47.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	484.0000	493.0000	1.860	0	0	0
29/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,021.0000	996.0000	(2.449)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	87.0000	87.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	859.0000	878.0000	2.212	0	0	0
29/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,016.0000	2,987.0000	(0.962)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	71.0000	71.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	484.0000	467.0000	(3.512)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	981.0000	956.0000	(2.548)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,872.0000	2,844.0000	(0.975)	0	0	0
29/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,501.0000	6,473.0000	(0.431)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	386.0000	392.0000	1.554	0	0	0
29/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	37.0000	37.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,242.0000	1,267.0000	2.013	0	0	0
29/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	503.0000	515.0000	2.386	0	0	433
29/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	572.0000	585.0000	2.273	0	0	0
29/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	290.0000	294.0000	1.379	0	0	0
29/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	91.0000	91.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,935.0000	1,907.0000	(1.447)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	190.0000	180.0000	(5.263)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,988.0000	3,959.0000	(0.727)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	416.0000	423.0000	1.683	0	0	0
29/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,226.0000	1,200.0000	(2.121)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,027.0000	1,999.0000	(1.381)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,017.0000	4,988.0000	(0.578)	0	0	0
29/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	285.0000	272.0000	(4.561)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,264.0000	5,235.0000	(0.551)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	717.0000	694.0000	(3.208)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,968.0000	4,939.0000	(0.584)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,694.0000	3,665.0000	(0.785)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,379.0000	4,350.0000	(0.662)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	622.0000	636.0000	2.251	0	0	0
29/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	207.0000	197.0000	(4.831)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	403.0000	387.0000	(3.970)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	146.0000	147.0000	0.685	0	0	0
29/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	96.0000	96.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	67.0000	67.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	33.0000	33.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,759.0000	5,730.0000	(0.504)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,729.0000	2,701.0000	(1.026)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	32.0000	32.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	311.0000	315.0000	1.286	0	0	0
29/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,777.0000	2,748.0000	(1.044)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	181.0000	182.0000	0.552	0	0	0
29/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,281.0000	4,252.0000	(0.677)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,625.0000	2,653.0000	1.067	0	0	0
29/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,792.0000	3,763.0000	(0.765)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,412.0000	5,383.0000	(0.536)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	647.0000	625.0000	(3.400)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	245.0000	248.0000	1.224	0	0	0
29/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,114.0000	1,138.0000	2.154	0	0	0
29/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,662.0000	1,634.0000	(1.685)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,790.0000	1,818.0000	1.564	0	0	0
29/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	999.0000	1,020.0000	2.102	0	0	0
29/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,199.0000	1,224.0000	2.085	0	0	0
29/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	827.0000	803.0000	(2.902)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	158.0000	159.0000	0.633	0	0	0
29/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	53.0000	53.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,674.0000	2,703.0000	1.085	0	0	0
29/09/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	98.0000	98.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	80.0000	76.0000	(5.000)	0	0	0
29/09/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,278.0000	2,306.0000	1.229	0	0	0
29/09/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,889.0000	1,861.0000	(1.482)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,722.0000	4,693.0000	(0.614)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	429.0000	413.0000	(3.730)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,548.0000	3,519.0000	(0.817)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,134.0000	4,105.0000	(0.701)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	927.0000	947.0000	2.157	0	0	0
29/09/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	61.0000	61.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	70.0000	70.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	322.0000	327.0000	1.553	0	0	0
29/09/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,354.0000	1,327.0000	(1.994)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,305.0000	2,277.0000	(1.215)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
29/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	159.0000	149.0000	(6.289)	0	0	0
29/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,451.0000	3,422.0000	(0.840)	0	0	0
29/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	865.0000	841.0000	(2.775)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
29/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,752.0000	1,724.0000	(1.598)	0	0	0
29/09/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,649.0000	1,676.0000	1.637	0	0	0
29/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	31.0000	31.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,067.0000	5,038.0000	(0.572)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
29/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,212.0000	2,184.0000	(1.266)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
29/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,939.0000	3,910.0000	(0.736)	0	0	0
29/09/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	456.0000	440.0000	(3.509)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	271.0000	274.0000	1.107	0	0	0
29/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,682.0000	2,653.0000	(1.081)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,843.0000	1,815.0000	(1.519)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	89.0000	89.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,749.0000	6,720.0000	(0.430)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	264.0000	252.0000	(4.545)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	826.0000	844.0000	2.179	0	0	0
29/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	346.0000	351.0000	1.445	0	0	0
29/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,102.0000	1,076.0000	(2.359)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,183.0000	4,154.0000	(0.693)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	106.0000	106.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
29/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,179.0000	2,207.0000	1.285	0	0	0
29/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	733.0000	750.0000	2.319	0	0	0
29/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
29/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	525.0000	537.0000	2.286	0	0	0
29/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	154.0000	154.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
29/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,526.0000	4,497.0000	(0.641)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,934.0000	1,962.0000	1.448	0	0	0
29/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,172.0000	3,200.0000	0.883	0	0	0
29/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	300.0000	304.0000	1.333	0	0	0
29/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,935.0000	1,907.0000	(1.447)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,587.0000	2,558.0000	(1.121)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	44.0000	44.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,624.0000	4,595.0000	(0.627)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	548.0000	561.0000	2.372	0	0	0
29/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,037.0000	1,058.0000	2.025	0	0	0
29/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,551.0000	6,522.0000	(0.443)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	515.0000	495.0000	(3.883)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,617.0000	1,590.0000	(1.670)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,682.0000	2,653.0000	(1.081)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,610.0000	5,581.0000	(0.517)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	118.0000	110.0000	(6.780)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	484.0000	493.0000	1.860	0	0	21,795
29/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	186.0000	187.0000	0.538	0	0	21,795
29/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
29/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,271.0000	3,300.0000	0.887	0	0	0
29/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	942.0000	917.0000	(2.654)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,143.0000	1,117.0000	(2.275)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
29/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,920.0000	2,891.0000	(0.993)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	150.0000	150.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	118.0000	118.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	43.0000	43.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,886.0000	1,913.0000	1.432	0	0	0
29/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,313.0000	5,285.0000	(0.527)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,923.0000	2,952.0000	0.992	0	0	0
29/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,221.0000	3,250.0000	0.900	0	0	0
29/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	613.0000	592.0000	(3.426)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,484.0000	1,457.0000	(1.819)	0	0	0
29/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,743.0000	7,714.0000	(0.375)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,645.0000	3,617.0000	(0.768)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,890.0000	3,861.0000	(0.746)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	432.0000	439.0000	1.620	0	0	0
29/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,981.0000	1,953.0000	(1.413)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,072.0000	3,101.0000	0.944	0	0	0
29/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,441.0000	1,414.0000	(1.874)	0	0	0
29/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,858.0000	5,829.0000	(0.495)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,493.0000	2,464.0000	(1.163)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,525.0000	2,554.0000	1.149	0	0	0
29/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,156.0000	1,181.0000	2.163	0	0	0
29/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	131.0000	123.0000	(6.107)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,510.0000	1,536.0000	1.722	0	0	0
29/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	753.0000	730.0000	(3.054)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,061.0000	1,036.0000	(2.356)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	139.0000	139.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	262.0000	265.0000	1.145	0	0	0
29/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,311.0000	1,285.0000	(1.983)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,707.0000	1,679.0000	(1.640)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,329.0000	1,355.0000	1.956	0	0	0
29/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	38.0000	38.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,849.0000	6,820.0000	(0.423)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,471.0000	3,499.0000	0.807	0	0	0
29/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,184.0000	1,159.0000	(2.111)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	176.0000	177.0000	0.568	0	0	0
29/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
29/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,873.0000	2,902.0000	1.009	0	0	0
29/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
29/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	253.0000	256.0000	1.186	0	0	0
29/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,120.0000	2,092.0000	(1.321)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,799.0000	6,770.0000	(0.427)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,129.0000	2,158.0000	1.362	0	0	0
29/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,228.0000	2,257.0000	1.302	0	0	0
29/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,476.0000	2,505.0000	1.171	0	0	0
29/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	790.0000	766.0000	(3.038)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,729.0000	2,701.0000	(1.026)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	131.0000	132.0000	0.763	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	613.0000	592.0000	(3.426)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	358.0000	364.0000	1.676	0	0	0
29/09/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,774.0000	2,802.0000	1.009	0	0	0
29/09/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	50.0000	50.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	62.0000	62.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,122.0000	3,151.0000	0.929	0	0	0
29/09/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,285.0000	1,311.0000	2.023	0	0	0
29/09/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	372.0000	378.0000	1.613	0	0	0
29/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,269.0000	4,298.0000	0.679	0	0	0
29/09/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,462.0000	5,433.0000	(0.531)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,743.0000	3,714.0000	(0.775)	0	0	0
29/09/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	32.0000	32.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	230.0000	232.0000	0.870	0	0	0
29/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	103.0000	103.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	74.0000	74.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	432.0000	439.0000	1.620	0	0	0
29/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,080.0000	2,109.0000	1.394	0	0	0
29/09/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,330.0000	4,301.0000	(0.670)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,259.0000	2,231.0000	(1.239)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	40.0000	40.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,841.0000	3,812.0000	(0.755)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
29/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,489.0000	8,461.0000	(0.330)	0	0	0
29/09/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	682.0000	659.0000	(3.372)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	19.0000	19.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	128.0000	128.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	144.0000	136.0000	(5.556)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	60.0000	60.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,354.0000	3,325.0000	(0.865)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	334.0000	338.0000	1.198	0	0	140
29/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	400.0000	407.0000	1.750	0	0	0
29/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,305.0000	3,277.0000	(0.847)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,575.0000	2,604.0000	1.126	0	0	0
29/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,561.0000	5,532.0000	(0.521)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	597.0000	610.0000	2.178	0	0	0
29/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,601.0000	6,572.0000	(0.439)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,634.0000	2,606.0000	(1.063)	0	0	0
29/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,254.0000	6,225.0000	(0.464)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,823.0000	2,852.0000	1.027	0	0	0
29/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,575.0000	4,546.0000	(0.634)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	378.0000	363.0000	(3.968)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
29/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,589.0000	8,560.0000	(0.338)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,824.0000	2,796.0000	(0.992)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,771.0000	4,742.0000	(0.608)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,602.0000	1,629.0000	1.685	0	0	0
29/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,363.0000	5,334.0000	(0.541)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	73.0000	73.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	244.0000	232.0000	(4.918)	0	0	0
29/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
29/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	135.0000	136.0000	0.741	0	0	0
29/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	225.0000	214.0000	(4.889)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,838.0000	1,865.0000	1.469	0	0	0
29/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	763.0000	780.0000	2.228	0	0	0
29/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	210.0000	211.0000	0.476	0	0	0
29/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,870.0000	4,841.0000	(0.595)	0	0	0
29/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	525.0000	537.0000	2.286	0	0	0
29/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,020.0000	4,048.0000	0.697	0	0	0
29/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	794.0000	812.0000	2.267	0	0	0
29/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	963.0000	983.0000	2.077	0	0	0
29/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,838.0000	8,809.0000	(0.328)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	547.0000	527.0000	(3.656)	0	0	0
29/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,788.0000	8,759.0000	(0.330)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	38.0000	38.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	456.0000	440.0000	(3.509)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	85.0000	85.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
29/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,919.0000	4,890.0000	(0.590)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,556.0000	1,582.0000	1.671	0	0	0
29/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	466.0000	474.0000	1.717	0	0	0
29/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,305.0000	2,277.0000	(1.215)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,709.0000	5,680.0000	(0.508)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,982.0000	2,010.0000	1.413	0	0	0
29/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,520.0000	3,549.0000	0.824	0	0	0
29/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,673.0000	4,644.0000	(0.621)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	68.0000	68.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,987.0000	8,958.0000	(0.323)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,269.0000	1,242.0000	(2.128)	0	0	0
29/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	216.0000	218.0000	0.926	0	0	0
29/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,620.0000	3,649.0000	0.801	0	0	0
29/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,634.0000	2,606.0000	(1.063)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,907.0000	5,878.0000	(0.491)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,973.0000	3,001.0000	0.942	0	0	0
29/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	237.0000	240.0000	1.266	0	0	0
29/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	118.0000	118.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
29/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,075.0000	1,097.0000	2.047	0	0	0
29/09/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	192.0000	193.0000	0.521	0	0	21,978
29/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,738.0000	8,709.0000	(0.332)	0	0	0
29/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,573.0000	1,545.0000	(1.780)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,499.0000	3,471.0000	(0.800)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	66.0000	66.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,166.0000	2,138.0000	(1.293)	0	0	0
29/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	98.0000	98.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	45.0000	45.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	37.0000	37.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,477.0000	4,448.0000	(0.648)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,937.0000	8,909.0000	(0.313)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,597.0000	3,568.0000	(0.806)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,948.0000	6,919.0000	(0.417)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,440.0000	8,411.0000	(0.344)	0	0	0
29/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,016.0000	2,987.0000	(0.962)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	330.0000	316.0000	(4.242)	0	0	0
29/09/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,397.0000	1,370.0000	(1.933)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,820.0000	3,849.0000	0.759	0	0	0
29/09/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,464.0000	1,490.0000	1.776	0	0	0
29/09/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	649.0000	663.0000	2.157	0	0	0
29/09/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,074.0000	2,045.0000	(1.398)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,452.0000	6,423.0000	(0.449)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,321.0000	3,350.0000	0.873	0	0	0
29/09/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	42.0000	42.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,539.0000	8,510.0000	(0.340)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,968.0000	4,939.0000	(0.584)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,998.0000	6,969.0000	(0.414)	0	0	0
29/09/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,426.0000	2,455.0000	1.195	0	0	0
29/09/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,374.0000	1,400.0000	1.892	0	0	0
29/09/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,820.0000	4,791.0000	(0.602)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,843.0000	1,815.0000	(1.519)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,948.0000	6,919.0000	(0.417)	0	0	0
29/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,700.0000	6,671.0000	(0.433)	0	0	0
29/09/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	109.0000	109.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,327.0000	2,356.0000	1.246	0	0	0
29/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,823.0000	2,852.0000	1.027	0	0	0
29/09/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,838.0000	1,865.0000	1.469	0	0	0
29/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	46.0000	46.0000	-	0	0	29,759
29/09/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,540.0000	2,511.0000	(1.142)	0	0	0
29/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	144.0000	136.0000	(5.556)	0	0	0
29/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,428.0000	4,399.0000	(0.655)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	166.0000	167.0000	0.602	0	0	26,596
29/09/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	963.0000	983.0000	2.077	0	0	0
29/09/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,660.0000	5,631.0000	(0.512)	0	0	0
29/09/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,688.0000	8,660.0000	(0.322)	0	0	0
29/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,421.0000	3,450.0000	0.848	0	0	0
29/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,798.0000	1,770.0000	(1.557)	0	0	0
29/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	51.0000	51.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,798.0000	1,770.0000	(1.557)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
29/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	580.0000	559.0000	(3.621)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,212.0000	2,184.0000	(1.266)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	131.0000	132.0000	0.763	0	0	0
29/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	39.0000	39.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	448.0000	456.0000	1.786	0	0	0
29/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	166.0000	167.0000	0.602	0	0	3,163
29/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	135.0000	136.0000	0.741	0	0	0
29/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,735.0000	9,706.0000	(0.298)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,570.0000	3,599.0000	0.812	0	0	0
29/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,402.0000	6,373.0000	(0.453)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	128.0000	128.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,390.0000	8,361.0000	(0.346)	0	0	0
29/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,259.0000	2,231.0000	(1.239)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
29/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
29/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	103.0000	103.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,232.0000	4,203.0000	(0.685)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,446.0000	2,417.0000	(1.186)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,064.0000	3,035.0000	(0.946)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,204.0000	6,175.0000	(0.467)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,022.0000	3,051.0000	0.960	0	0	0
29/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
29/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	81.0000	81.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,075.0000	1,097.0000	2.047	0	0	0
29/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,112.0000	3,083.0000	(0.932)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0

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29/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	54.0000	54.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,047.0000	7,018.0000	(0.412)	0	0	0
29/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,982.0000	2,010.0000	1.413	0	0	0
29/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,085.0000	4,057.0000	(0.685)	0	0	0
29/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,037.0000	9,008.0000	(0.321)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,056.0000	6,027.0000	(0.479)	0	0	0
29/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,031.0000	2,059.0000	1.379	0	0	0
29/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,042.0000	8,013.0000	(0.361)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	83.0000	83.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,973.0000	3,001.0000	0.942	0	0	0
29/09/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,191.0000	8,162.0000	(0.354)	0	0	0
29/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
29/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,156.0000	1,181.0000	2.163	0	0	0
29/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	3,970.0000	3,998.0000	0.705	0	0	0
29/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,080.0000	2,109.0000	1.394	0	0	0
29/09/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,942.0000	7,914.0000	(0.353)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,072.0000	3,101.0000	0.944	0	0	0
29/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,069.0000	4,098.0000	0.713	0	0	0
29/09/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,092.0000	8,063.0000	(0.358)	0	0	0
29/09/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,105.0000	6,077.0000	(0.459)	0	0	0
29/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,770.0000	3,799.0000	0.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,920.0000	3,948.0000	0.714	0	0	0
29/09/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,241.0000	8,212.0000	(0.352)	0	0	0
29/09/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,743.0000	1,770.0000	1.549	0	0	0
29/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	893.0000	912.0000	2.128	0	0	0
29/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,290.0000	8,262.0000	(0.338)	0	0	0
29/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,303.0000	6,274.0000	(0.460)	0	0	0
29/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,720.0000	3,749.0000	0.780	0	0	0
29/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,724.0000	2,753.0000	1.065	0	0	0
29/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,007.0000	5,978.0000	(0.483)	0	0	0
29/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	174.0000	164.0000	(5.747)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
29/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,037.0000	4,008.0000	(0.718)	0	0	0
29/09/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,166.0000	2,138.0000	(1.293)	0	0	0
29/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,141.0000	8,112.0000	(0.356)	0	0	0
29/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,155.0000	6,126.0000	(0.471)	0	0	0
29/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,870.0000	3,899.0000	0.749	0	0	0
29/09/2009	\$ / R	2010/09/13			Currency Future	7.8978	7.9265	0.363	0.0000	0.0000	0
29/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	525.0000	534.0000	1.714	0	0	0
29/09/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	538.0000	521.0000	(3.160)	0	0	0
29/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	480.0000	488.0000	1.667	0	0	0
29/09/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	636.0000	648.0000	1.887	0	0	0
29/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	597.0000	579.0000	(3.015)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	832.0000	811.0000	(2.524)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	595.0000	605.0000	1.681	0	0	0
29/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	727.0000	708.0000	(2.613)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	576.0000	586.0000	1.736	0	0	0
29/09/2009	\$ / R 2010/09/13	7.95	Put	Currency Future	628.0000	610.0000	(2.866)	0	0	0
29/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	868.0000	847.0000	(2.419)	0	0	0
29/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	465.0000	473.0000	1.720	0	0	0
29/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	615.0000	626.0000	1.789	0	0	409
29/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	439.0000	446.0000	1.595	0	0	585
29/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	941.0000	919.0000	(2.338)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	567.0000	550.0000	(2.998)	0	0	0
29/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	509.0000	518.0000	1.768	0	0	0
29/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	762.0000	742.0000	(2.625)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	567.0000	550.0000	(2.998)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	615.0000	626.0000	1.789	0	0	0
29/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,502.0000	3,530.0000	0.800	0	0	0
29/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	195.0000	197.0000	1.026	0	0	0
29/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,347.0000	2,320.0000	(1.150)	0	0	0
29/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
29/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,246.0000	4,218.0000	(0.659)	0	0	0
29/09/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	213.0000	215.0000	0.939	0	0	0
29/09/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,935.0000	7,906.0000	(0.365)	0	0	0
29/09/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	33.0000	33.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
29/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,577.0000	2,550.0000	(1.048)	0	0	0
29/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,489.0000	4,460.0000	(0.646)	0	0	0
29/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	48.0000	48.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,958.0000	5,930.0000	(0.470)	0	0	0
29/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,450.0000	6,422.0000	(0.434)	0	0	0
29/09/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	56.0000	56.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,528.0000	8,499.0000	(0.340)	0	0	0
29/09/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	4,005.0000	3,976.0000	(0.724)	0	0	0
29/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	542.0000	551.0000	1.661	0	0	0
29/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,429.0000	8,400.0000	(0.344)	0	0	0
29/09/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,122.0000	2,150.0000	1.320	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
29/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	291.0000	280.0000	(3.780)	0	0	0
29/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,568.0000	1,594.0000	1.658	0	0	0
29/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,229.0000	1,253.0000	1.953	0	0	0
29/09/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	694.0000	674.0000	(2.882)	0	0	0
29/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,513.0000	2,541.0000	1.114	0	0	0
29/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	132.0000	126.0000	(4.545)	0	0	0
29/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	218.0000	220.0000	0.917	0	0	0
29/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	832.0000	849.0000	2.043	0	0	0
29/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	141.0000	136.0000	(3.546)	0	0	0
29/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	334.0000	322.0000	(3.593)	0	0	0
29/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
29/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,120.0000	2,093.0000	(1.274)	0	0	0
29/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	47.0000	47.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
29/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,586.0000	4,557.0000	(0.632)	0	0	0
29/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	84.0000	84.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,049.0000	4,078.0000	0.716	0	0	0
29/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,670.0000	2,642.0000	(1.049)	0	0	0
29/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,549.0000	6,521.0000	(0.428)	0	0	0
29/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,055.0000	3,084.0000	0.949	0	0	0
29/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,074.0000	2,102.0000	1.350	0	0	0
29/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,189.0000	1,212.0000	1.934	0	0	0
29/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/09/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,281.0000	8,252.0000	(0.350)	0	0	0
29/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	32.0000	32.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,150.0000	1,173.0000	2.000	0	0	0
29/09/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,231.0000	8,203.0000	(0.340)	0	0	0
29/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,026.0000	2,053.0000	1.333	0	0	0
29/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	152.0000	146.0000	(3.947)	0	0	0
29/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	209.0000	211.0000	0.957	0	0	0
29/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,211.0000	2,184.0000	(1.221)	0	0	0
29/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,057.0000	6,028.0000	(0.479)	0	0	0
29/09/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,105.0000	3,133.0000	0.902	0	0	0
29/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
29/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	191.0000	192.0000	0.524	0	0	0
29/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
29/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	215.0000	207.0000	(3.721)	0	0	0
29/09/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,099.0000	4,128.0000	0.707	0	0	0
29/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,034.0000	8,005.0000	(0.361)	0	0	0
29/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,012.0000	1,033.0000	2.075	0	0	0
29/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,393.0000	2,366.0000	(1.128)	0	0	0
29/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	93.0000	93.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,295.0000	4,267.0000	(0.652)	0	0	0
29/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,253.0000	6,225.0000	(0.448)	0	0	0
29/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	51.0000	51.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
29/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,839.0000	1,866.0000	1.468	0	0	0
29/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,808.0000	2,837.0000	1.033	0	0	0
29/09/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,303.0000	6,274.0000	(0.460)	0	0	0
29/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,956.0000	2,985.0000	0.981	0	0	0
29/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,950.0000	3,978.0000	0.709	0	0	0
29/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,800.0000	3,829.0000	0.763	0	0	0
29/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	889.0000	907.0000	2.025	0	0	0
29/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
29/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	50.0000	51.0000	2.000	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
29/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,657.0000	1,683.0000	1.569	0	0	0
29/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
29/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	91.0000	91.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,651.0000	3,680.0000	0.794	0	0	0
29/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,005.0000	3,034.0000	0.965	0	0	0
29/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	1,979.0000	2,006.0000	1.364	0	0	0
29/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,102.0000	4,073.0000	(0.707)	0	0	0
29/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,660.0000	2,689.0000	1.090	0	0	0
29/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,000.0000	4,028.0000	0.700	0	0	0
29/09/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,114.0000	1,137.0000	2.065	0	0	0
29/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,083.0000	8,055.0000	(0.346)	0	0	0
29/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,343.0000	4,315.0000	(0.645)	0	0	0
29/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,150.0000	4,122.0000	(0.675)	0	0	0
29/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	54.0000	54.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,106.0000	6,077.0000	(0.475)	0	0	0
29/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,793.0000	1,820.0000	1.506	0	0	0
29/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,702.0000	1,728.0000	1.528	0	0	0
29/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
29/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
29/09/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	166.0000	160.0000	(3.614)	0	0	0
29/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,759.0000	2,787.0000	1.015	0	0	0
29/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,601.0000	3,630.0000	0.805	0	0	0
29/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	204.0000	206.0000	0.980	0	0	0
29/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,751.0000	3,779.0000	0.746	0	0	0
29/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,256.0000	2,230.0000	(1.152)	0	0	0
29/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	98.0000	98.0000	-	0	0	0
29/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	980.0000	1,000.0000	2.041	0	0	0
29/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,611.0000	2,639.0000	1.072	0	0	0
29/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	232.0000	224.0000	(3.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	187.0000	188.0000	0.535	0	0	0
29/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,379.0000	8,351.0000	(0.334)	0	0	0
29/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	31.0000	31.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,439.0000	2,412.0000	(1.107)	0	0	0
29/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	52.0000	52.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,401.0000	6,373.0000	(0.437)	0	0	0
29/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	198.0000	190.0000	(4.040)	0	0	0
29/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	49.0000	49.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	30.0000	30.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	918.0000	937.0000	2.070	0	0	0
29/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,204.0000	6,176.0000	(0.451)	0	0	0
29/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	271.0000	261.0000	(3.690)	0	0	0
29/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,046.0000	1,067.0000	2.008	0	0	0
29/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	179.0000	180.0000	0.559	0	0	0
29/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,885.0000	1,912.0000	1.432	0	0	0
29/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	88.0000	88.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,440.0000	4,412.0000	(0.631)	0	0	0
29/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,531.0000	2,504.0000	(1.067)	0	0	0
29/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,182.0000	8,153.0000	(0.354)	0	0	0
29/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,850.0000	3,879.0000	0.753	0	0	0
29/09/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,857.0000	2,886.0000	1.015	0	0	0
29/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,165.0000	2,139.0000	(1.201)	0	0	0
29/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	32.0000	32.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,007.0000	5,979.0000	(0.466)	0	0	0
29/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,984.0000	7,956.0000	(0.351)	0	0	0
29/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,053.0000	4,025.0000	(0.691)	0	0	0
29/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	55.0000	55.0000	-	0	0	0
29/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	101.0000	101.0000	-	0	0	0
29/09/2009	\$ / R	2010/12/13			Currency Future	8.0121	8.0408	0.358	0.0000	0.0000	0
29/09/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	618.0000	628.0000	1.618	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	806.0000	787.0000	(2.357)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	516.0000	524.0000	1.550	0	0	0
29/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	708.0000	720.0000	1.695	0	0	0
29/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	646.0000	629.0000	(2.632)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	635.0000	645.0000	1.575	0	0	0
29/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	981.0000	960.0000	(2.141)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	676.0000	659.0000	(2.515)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,054.0000	1,033.0000	(1.992)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	543.0000	551.0000	1.473	0	0	0
29/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,091.0000	1,070.0000	(1.925)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	688.0000	700.0000	1.744	0	0	0
29/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	557.0000	565.0000	1.436	0	0	0
29/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	503.0000	511.0000	1.590	0	0	117
29/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	945.0000	924.0000	(2.222)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,017.0000	996.0000	(2.065)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	529.0000	537.0000	1.512	0	0	0
29/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	874.0000	855.0000	(2.174)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	586.0000	595.0000	1.536	0	0	0
29/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	652.0000	662.0000	1.534	0	0	0
29/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	740.0000	721.0000	(2.568)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	773.0000	754.0000	(2.458)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	670.0000	680.0000	1.493	0	0	0
29/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	708.0000	689.0000	(2.684)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,514.0000	4,486.0000	(0.620)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,817.0000	3,846.0000	0.760	0	0	0
29/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	916.0000	931.0000	1.638	0	0	0
29/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,702.0000	1,727.0000	1.469	0	0	0
29/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,369.0000	4,342.0000	(0.618)	0	0	0
29/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	404.0000	390.0000	(3.465)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	131.0000	133.0000	1.527	0	0	0
29/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	104.0000	100.0000	(3.846)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,487.0000	2,462.0000	(1.005)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	24.0000	24.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	970.0000	986.0000	1.649	0	0	0
29/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
29/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	235.0000	238.0000	1.277	0	0	0
29/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,317.0000	6,289.0000	(0.443)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
29/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,623.0000	2,597.0000	(0.991)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
29/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,715.0000	2,689.0000	(0.958)	0	0	0
29/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	358.0000	345.0000	(3.631)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
29/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,633.0000	2,661.0000	1.063	0	0	0
29/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,562.0000	6,534.0000	(0.427)	0	0	0
29/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,066.0000	4,094.0000	0.689	0	0	0
29/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
29/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,619.0000	3,647.0000	0.774	0	0	0
29/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,532.0000	8,504.0000	(0.328)	0	0	0
29/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
29/09/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,610.0000	4,583.0000	(0.586)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,106.0000	2,134.0000	1.330	0	0	0
29/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,536.0000	2,564.0000	1.104	0	0	0
29/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,073.0000	3,102.0000	0.944	0	0	0
29/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,616.0000	1,641.0000	1.547	0	0	0
29/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
29/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,519.0000	3,548.0000	0.824	0	0	0
29/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
29/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,170.0000	6,142.0000	(0.454)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
29/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
29/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
29/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	124.0000	125.0000	0.806	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,562.0000	4,535.0000	(0.592)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,669.0000	2,643.0000	(0.974)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
29/09/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,254.0000	1,277.0000	1.834	0	0	0
29/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
29/09/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	192.0000	186.0000	(3.125)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,483.0000	8,455.0000	(0.330)	0	0	0
29/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
29/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,059.0000	2,086.0000	1.311	0	0	0
29/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,513.0000	6,485.0000	(0.430)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	231.0000	234.0000	1.299	0	0	0
29/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,024.0000	3,053.0000	0.959	0	0	0
29/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,286.0000	8,259.0000	(0.326)	0	0	0
29/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	381.0000	367.0000	(3.675)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	249.0000	252.0000	1.205	0	0	0
29/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,217.0000	1,239.0000	1.808	0	0	0
29/09/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	204.0000	198.0000	(2.941)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	840.0000	820.0000	(2.381)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
29/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	295.0000	283.0000	(4.068)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,263.0000	2,238.0000	(1.105)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,768.0000	3,796.0000	0.743	0	0	0
29/09/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	275.0000	278.0000	1.091	0	0	0
29/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,130.0000	4,102.0000	(0.678)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,016.0000	4,045.0000	0.722	0	0	0
29/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,966.0000	3,995.0000	0.731	0	0	0
29/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,779.0000	2,807.0000	1.008	0	0	0
29/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,218.0000	2,193.0000	(1.127)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	144.0000	145.0000	0.694	0	0	0
29/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,057.0000	1,074.0000	1.608	0	0	0
29/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,082.0000	4,054.0000	(0.686)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
29/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,833.0000	1,859.0000	1.418	0	0	0
29/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,023.0000	5,995.0000	(0.465)	0	0	0
29/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	602.0000	611.0000	1.495	0	0	0
29/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,992.0000	7,964.0000	(0.350)	0	0	0
29/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	54.0000	54.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	85.0000	85.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,072.0000	6,044.0000	(0.461)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
29/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,225.0000	4,198.0000	(0.639)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
29/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,139.0000	8,112.0000	(0.332)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	264.0000	268.0000	1.515	0	0	0
29/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	943.0000	958.0000	1.591	0	0	0
29/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,434.0000	8,406.0000	(0.332)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,569.0000	3,598.0000	0.813	0	0	0
29/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,352.0000	2,327.0000	(1.063)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,585.0000	2,613.0000	1.083	0	0	0
29/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,464.0000	6,436.0000	(0.433)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,041.0000	8,013.0000	(0.348)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,659.0000	1,684.0000	1.507	0	0	0
29/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
29/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,975.0000	3,003.0000	0.941	0	0	0
29/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,926.0000	2,954.0000	0.957	0	0	0
29/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,090.0000	8,063.0000	(0.334)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,917.0000	3,945.0000	0.715	0	0	0
29/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
29/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
29/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,183.0000	1,201.0000	1.522	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,121.0000	6,094.0000	(0.441)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,013.0000	2,039.0000	1.292	0	0	0
29/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	238.0000	228.0000	(4.202)	0	0	0
29/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	221.0000	211.0000	(4.525)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,968.0000	1,994.0000	1.321	0	0	0
29/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
29/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,150.0000	1,168.0000	1.565	0	0	0
29/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,308.0000	2,283.0000	(1.083)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	270.0000	273.0000	1.111	0	0	0
29/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,178.0000	4,151.0000	(0.646)	0	0	0
29/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,867.0000	3,896.0000	0.750	0	0	0
29/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,877.0000	2,905.0000	0.973	0	0	0
29/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,188.0000	8,161.0000	(0.330)	0	0	0
29/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
29/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,219.0000	6,191.0000	(0.450)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,273.0000	4,246.0000	(0.632)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
29/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,922.0000	1,948.0000	1.353	0	0	0
29/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
29/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,118.0000	1,136.0000	1.610	0	0	0
29/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	259.0000	263.0000	1.544	0	0	0
29/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	256.0000	245.0000	(4.297)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
29/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,397.0000	2,372.0000	(1.043)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	254.0000	257.0000	1.181	0	0	0
29/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	275.0000	264.0000	(4.000)	0	0	0
29/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,087.0000	1,104.0000	1.564	0	0	0
29/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
29/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,237.0000	8,210.0000	(0.328)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,321.0000	4,294.0000	(0.625)	0	0	0
29/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,442.0000	2,417.0000	(1.024)	0	0	0
29/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	133.0000	135.0000	1.504	0	0	0
29/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,268.0000	6,240.0000	(0.447)	0	0	0

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29/09/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
29/09/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,878.0000	1,903.0000	1.331	0	0	0
29/09/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,828.0000	2,856.0000	0.990	0	0	0
29/09/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
29/09/2009	£ / R	2009/12/14			Currency Future	11.9262	12.0058	0.667	12.0300	11.8900	37,425
29/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
29/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	308.0000	340.0000	10.390	0	0	0
29/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
29/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
29/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	£ / R	2009/12/14	18.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,622.0000	1,549.0000	(4.501)	0	0	0
29/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	382.0000	334.0000	(12.565)	0	0	0
29/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,206.0000	1,136.0000	(5.804)	0	0	0
29/09/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,084.0000	4,005.0000	(1.934)	0	0	0
29/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,750.0000	1,827.0000	4.400	0	0	0
29/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,074.0000	8,995.0000	(0.871)	0	0	0
29/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,124.0000	1,198.0000	6.584	0	0	0
29/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,785.0000	3,706.0000	(2.087)	0	0	0
29/09/2009	£ / R	2009/12/14	8.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	621.0000	563.0000	(9.340)	0	0	0
29/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,733.0000	2,812.0000	2.891	0	0	0
29/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	82.0000	92.0000	12.195	0	0	0
29/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	£ / R	2009/12/14	16.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,924.0000	9,844.0000	(0.806)	0	0	0
29/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	198.0000	219.0000	10.606	0	0	0
29/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,428.0000	5,349.0000	(1.455)	0	0	0
29/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	705.0000	764.0000	8.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
29/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,604.0000	1,681.0000	4.800	0	0	0
29/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,584.0000	2,663.0000	3.057	0	0	0
29/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,727.0000	5,648.0000	(1.379)	0	0	0
29/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	822.0000	884.0000	7.543	0	0	0
29/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,475.0000	8,395.0000	(0.944)	0	0	0
29/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,777.0000	5,698.0000	(1.367)	0	0	0
29/09/2009	£ / R	2009/12/14	18.00	Put	Currency Future	6,077.0000	5,997.0000	(1.316)	0	0	0
29/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	135.0000	150.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	352.0000	310.0000	(11.932)	0	0	0
29/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
29/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,077.0000	4,156.0000	1.938	0	0	0
29/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,289.0000	2,367.0000	3.408	0	0	0
29/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,080.0000	3,158.0000	2.532	0	0	0
29/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,174.0000	9,095.0000	(0.861)	0	0	0
29/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	129.0000	108.0000	(16.279)	0	0	0
29/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	947.0000	1,012.0000	6.864	0	0	0
29/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,437.0000	3,358.0000	(2.299)	0	0	0
29/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,376.0000	6,297.0000	(1.239)	0	0	0
29/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,825.0000	7,746.0000	(1.010)	0	0	0
29/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,924.0000	8,845.0000	(0.885)	0	0	0
29/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	1,946.0000	2,023.0000	3.957	0	0	0
29/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2009/12/14	16.40	Put	Currency Future	4,481.0000	4,402.0000	(1.763)	0	0	0
29/09/2009	£ / R 2009/12/14	10.65	Call	Currency Future	1,314.0000	1,389.0000	5.708	0	0	0
29/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,926.0000	6,846.0000	(1.155)	0	0	0
29/09/2009	£ / R 2009/12/14	8.00	Call	Currency Future	3,927.0000	4,006.0000	2.012	0	0	0
29/09/2009	£ / R 2009/12/14	17.10	Put	Currency Future	5,179.0000	5,099.0000	(1.545)	0	0	0
29/09/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	185.0000	206.0000	11.351	0	0	0
29/09/2009	£ / R 2009/12/14	8.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R 2009/12/14	12.20	Call	Currency Future	239.0000	265.0000	10.879	0	0	0
29/09/2009	£ / R 2009/12/14	10.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	£ / R 2009/12/14	12.95	Call	Currency Future	93.0000	104.0000	11.828	0	0	0
29/09/2009	£ / R 2009/12/14	16.85	Put	Currency Future	4,929.0000	4,850.0000	(1.603)	0	0	0
29/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,725.0000	7,646.0000	(1.023)	0	0	0
29/09/2009	£ / R 2009/12/14	21.75	Put	Currency Future	9,824.0000	9,744.0000	(0.814)	0	0	0
29/09/2009	£ / R 2009/12/14	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	659.0000	600.0000	(8.953)	0	0	0
29/09/2009	£ / R 2009/12/14	8.35	Call	Currency Future	3,578.0000	3,656.0000	2.180	0	0	0
29/09/2009	£ / R 2009/12/14	11.20	Put	Currency Future	96.0000	79.0000	(17.708)	0	0	0
29/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	7,076.0000	6,996.0000	(1.131)	0	0	0
29/09/2009	£ / R 2009/12/14	12.95	Put	Currency Future	1,117.0000	1,048.0000	(6.177)	0	0	0
29/09/2009	£ / R 2009/12/14	8.30	Call	Currency Future	3,628.0000	3,706.0000	2.150	0	0	0
29/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
29/09/2009	£ / R 2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	7,176.0000	7,096.0000	(1.115)	0	0	0
29/09/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,927.0000	5,847.0000	(1.350)	0	0	0
29/09/2009	£ / R 2009/12/14	7.60	Call	Currency Future	4,327.0000	4,406.0000	1.826	0	0	0
29/09/2009	£ / R 2009/12/14	11.95	Call	Currency Future	328.0000	366.0000	11.585	0	0	0
29/09/2009	£ / R 2009/12/14	16.35	Put	Currency Future	4,432.0000	4,352.0000	(1.805)	0	0	0
29/09/2009	£ / R 2009/12/14	9.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	11.00	Call	Currency Future	990.0000	1,056.0000	6.667	0	0	0
29/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,717.0000	1,643.0000	(4.310)	0	0	0
29/09/2009	£ / R 2009/12/14	8.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	219.0000	190.0000	(13.242)	0	0	0
29/09/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,775.0000	7,696.0000	(1.016)	0	0	0
29/09/2009	£ / R 2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.35	Put	Currency Future	8,425.0000	8,345.0000	(0.950)	0	0	0
29/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	2,882.0000	2,961.0000	2.741	0	0	0
29/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
29/09/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,142.0000	2,219.0000	3.595	0	0	0
29/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,044.0000	2,121.0000	3.767	0	0	0
29/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,677.0000	5,598.0000	(1.392)	0	0	0
29/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,935.0000	3,855.0000	(2.033)	0	0	0
29/09/2009	£ / R 2009/12/14	12.65	Put	Currency Future	859.0000	794.0000	(7.567)	0	0	0
29/09/2009	£ / R 2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	5,079.0000	5,000.0000	(1.555)	0	0	0
29/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,925.0000	7,846.0000	(0.997)	0	0	0
29/09/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,735.0000	3,656.0000	(2.115)	0	0	0
29/09/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,827.0000	5,748.0000	(1.356)	0	0	0
29/09/2009	£ / R 2009/12/14	20.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
29/09/2009	£ / R 2009/12/14	9.40	Call	Currency Future	2,535.0000	2,613.0000	3.077	0	0	0
29/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	376.0000	421.0000	11.968	0	0	0
29/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	1,897.0000	1,974.0000	4.059	0	0	0
29/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	64.0000	50.0000	(21.875)	0	0	0
29/09/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	2,981.0000	3,059.0000	2.617	0	0	0
29/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	£ / R 2009/12/14	9.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
29/09/2009	£ / R 2009/12/14	12.60	Put	Currency Future	818.0000	754.0000	(7.824)	0	0	0
29/09/2009	£ / R 2009/12/14	13.00	Put	Currency Future	1,161.0000	1,092.0000	(5.943)	0	0	0
29/09/2009	£ / R 2009/12/14	9.00	Call	Currency Future	2,931.0000	3,010.0000	2.695	0	0	0
29/09/2009	£ / R 2009/12/14	9.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
29/09/2009	£ / R 2009/12/14	11.65	Call	Currency Future	495.0000	546.0000	10.303	0	0	0
29/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,446.0000	2,369.0000	(3.148)	0	0	0
29/09/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,093.0000	2,170.0000	3.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	413.0000	364.0000	(11.864)	0	0	0
29/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	237.0000	207.0000	(12.658)	0	0	0
29/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,024.0000	8,945.0000	(0.875)	0	0	0
29/09/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,075.0000	7,996.0000	(0.978)	0	0	0
29/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	300.0000	266.0000	(11.333)	0	0	0
29/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,426.0000	6,347.0000	(1.229)	0	0	0
29/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	201.0000	174.0000	(13.433)	0	0	0
29/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	513.0000	459.0000	(10.526)	0	0	0
29/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	743.0000	803.0000	8.075	0	0	0
29/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	463.0000	513.0000	10.799	0	0	0
29/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	87.0000	98.0000	12.644	0	0	0
29/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	595.0000	650.0000	9.244	0	0	0
29/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,267.0000	1,341.0000	5.841	0	0	0
29/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,073.0000	1,005.0000	(6.337)	0	0	0
29/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	112.0000	125.0000	11.607	0	0	0
29/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
29/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	1,995.0000	2,072.0000	3.860	0	0	0
29/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
29/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,496.0000	2,418.0000	(3.125)	0	0	0
29/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,476.0000	6,397.0000	(1.220)	0	0	0
29/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,459.0000	1,535.0000	5.209	0	0	0
29/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
29/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	548.0000	493.0000	(10.036)	0	0	0
29/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,990.0000	2,911.0000	(2.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,528.0000	3,606.0000	2.211	0	0	0
29/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,033.0000	1,103.0000	6.776	0	0	0
29/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	905.0000	969.0000	7.072	0	0	0
29/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,832.0000	2,911.0000	2.790	0	0	0
29/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	144.0000	160.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
29/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	71.0000	56.0000	(21.127)	0	0	0
29/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
29/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	117.0000	97.0000	(17.094)	0	0	0
29/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	169.0000	144.0000	(14.793)	0	0	0
29/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,026.0000	6,946.0000	(1.139)	0	0	0
29/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,622.0000	1,549.0000	(4.501)	0	0	0
29/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	211.0000	233.0000	10.427	0	0	0
29/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	901.0000	835.0000	(7.325)	0	0	0
29/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
29/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,375.0000	8,295.0000	(0.955)	0	0	0
29/09/2009	£ / R	2009/12/14	8.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,325.0000	8,245.0000	(0.961)	0	0	0
29/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,575.0000	1,502.0000	(4.635)	0	0	0
29/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,362.0000	1,438.0000	5.580	0	0	0
29/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,250.0000	2,173.0000	(3.422)	0	0	0
29/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,625.0000	7,546.0000	(1.036)	0	0	0
29/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	163.0000	181.0000	11.043	0	0	0
29/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,029.0000	4,950.0000	(1.571)	0	0	0
29/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,201.0000	2,124.0000	(3.498)	0	0	0
29/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,675.0000	7,596.0000	(1.029)	0	0	0
29/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	584.0000	528.0000	(9.589)	0	0	0
29/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,435.0000	1,363.0000	(5.017)	0	0	0
29/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,586.0000	3,507.0000	(2.203)	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
29/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	16.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
29/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
29/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,029.0000	961.0000	(6.608)	0	0	0
29/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,957.0000	1,882.0000	(3.832)	0	0	0
29/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,628.0000	5,548.0000	(1.421)	0	0	0
29/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	£ / R	2009/12/14	8.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,152.0000	2,075.0000	(3.578)	0	0	0
29/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
29/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	527.0000	580.0000	10.057	0	0	0
29/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,177.0000	6,097.0000	(1.295)	0	0	0
29/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	127.0000	141.0000	11.024	0	0	0
29/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
29/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,624.0000	9,545.0000	(0.821)	0	0	0
29/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/09/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,678.0000	3,756.0000	2.121	0	0	0
29/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
29/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,474.0000	9,395.0000	(0.834)	0	0	0
29/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,139.0000	3,060.0000	(2.517)	0	0	0
29/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,297.0000	1,226.0000	(5.474)	0	0	0
29/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,436.0000	2,515.0000	3.243	0	0	0
29/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
29/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
29/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,861.0000	1,786.0000	(4.030)	0	0	0
29/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,054.0000	1,978.0000	(3.700)	0	0	0
29/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,424.0000	9,345.0000	(0.838)	0	0	0
29/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,382.0000	4,303.0000	(1.803)	0	0	0
29/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	49.0000	55.0000	12.245	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2009/12/14	16.25	Put	Currency Future	4,332.0000	4,253.0000	(1.824)	0	0	0
29/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	2,103.0000	2,026.0000	(3.661)	0	0	0
29/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,977.0000	5,897.0000	(1.338)	0	0	0
29/09/2009	£ / R 2009/12/14	11.40	Put	Currency Future	141.0000	119.0000	(15.603)	0	0	0
29/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
29/09/2009	£ / R 2009/12/14	19.20	Put	Currency Future	7,276.0000	7,196.0000	(1.100)	0	0	0
29/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	73.0000	82.0000	12.329	0	0	0
29/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	1,652.0000	1,729.0000	4.661	0	0	0
29/09/2009	£ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	10.10	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/09/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,984.0000	3,905.0000	(1.983)	0	0	0
29/09/2009	£ / R 2009/12/14	11.40	Call	Currency Future	668.0000	725.0000	8.533	0	0	0
29/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
29/09/2009	£ / R 2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	9.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	£ / R 2009/12/14	15.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R 2009/12/14	18.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	11.10	Put	Currency Future	79.0000	63.0000	(20.253)	0	0	0
29/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
29/09/2009	£ / R 2009/12/14	11.90	Put	Currency Future	323.0000	287.0000	(11.146)	0	0	0
29/09/2009	£ / R 2009/12/14	10.40	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
29/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,742.0000	2,664.0000	(2.845)	0	0	0
29/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	5,278.0000	5,199.0000	(1.497)	0	0	0
29/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,486.0000	2,564.0000	3.138	0	0	0
29/09/2009	£ / R 2009/12/14	13.55	Put	Currency Future	1,670.0000	1,596.0000	(4.431)	0	0	0
29/09/2009	£ / R 2009/12/14	9.30	Call	Currency Future	2,634.0000	2,712.0000	2.961	0	0	0
29/09/2009	£ / R 2009/12/14	14.25	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
29/09/2009	£ / R 2009/12/14	15.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	10.40	Call	Currency Future	1,555.0000	1,632.0000	4.952	0	0	0
29/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	17.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	21.30	Put	Currency Future	9,374.0000	9,295.0000	(0.843)	0	0	0
29/09/2009	£ / R 2009/12/14	11.90	Call	Currency Future	349.0000	393.0000	12.607	0	0	0
29/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	3,487.0000	3,408.0000	(2.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,124.0000	9,045.0000	(0.866)	0	0	0
29/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,765.0000	1,691.0000	(4.193)	0	0	0
29/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,876.0000	6,796.0000	(1.163)	0	0	0
29/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
29/09/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,251.0000	1,181.0000	(5.596)	0	0	0
29/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
29/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,040.0000	2,961.0000	(2.599)	0	0	0
29/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,425.0000	7,346.0000	(1.064)	0	0	0
29/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,410.0000	1,486.0000	5.390	0	0	0
29/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
29/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,387.0000	3,308.0000	(2.332)	0	0	0
29/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,326.0000	6,247.0000	(1.249)	0	0	0
29/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,717.0000	1,643.0000	(4.310)	0	0	0
29/09/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,909.0000	1,834.0000	(3.929)	0	0	0
29/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,478.0000	5,398.0000	(1.460)	0	0	0
29/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,680.0000	4,601.0000	(1.688)	0	0	0
29/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	943.0000	877.0000	(6.999)	0	0	0
29/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,644.0000	2,566.0000	(2.950)	0	0	0
29/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
29/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,126.0000	7,046.0000	(1.123)	0	0	0
29/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,378.0000	5,299.0000	(1.469)	0	0	0
29/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,835.0000	3,756.0000	(2.060)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,693.0000	2,615.0000	(2.896)	0	0	0
29/09/2009	£ / R 2009/12/14	14.25	Put	Currency Future	2,348.0000	2,271.0000	(3.279)	0	0	0
29/09/2009	£ / R 2009/12/14	21.60	Put	Currency Future	9,674.0000	9,594.0000	(0.827)	0	0	0
29/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,765.0000	1,691.0000	(4.193)	0	0	0
29/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,387.0000	2,465.0000	3.268	0	0	0
29/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,625.0000	8,545.0000	(0.928)	0	0	0
29/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	19.30	Put	Currency Future	7,375.0000	7,296.0000	(1.071)	0	0	0
29/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	2,201.0000	2,124.0000	(3.498)	0	0	0
29/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
29/09/2009	£ / R 2009/12/14	14.30	Put	Currency Future	2,397.0000	2,320.0000	(3.212)	0	0	0
29/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,957.0000	1,882.0000	(3.832)	0	0	0
29/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,975.0000	7,896.0000	(0.991)	0	0	0
29/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
29/09/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,979.0000	4,900.0000	(1.587)	0	0	0
29/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	3,636.0000	3,557.0000	(2.173)	0	0	0
29/09/2009	£ / R 2009/12/14	17.05	Put	Currency Future	5,129.0000	5,049.0000	(1.560)	0	0	0
29/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	986.0000	919.0000	(6.795)	0	0	0
29/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,742.0000	2,664.0000	(2.845)	0	0	0
29/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	2,152.0000	2,075.0000	(3.578)	0	0	0
29/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
29/09/2009	£ / R 2009/12/14	9.90	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
29/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	7,475.0000	7,396.0000	(1.057)	0	0	0
29/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	445.0000	394.0000	(11.461)	0	0	0
29/09/2009	£ / R 2009/12/14	12.75	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
29/09/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,976.0000	6,896.0000	(1.147)	0	0	0
29/09/2009	£ / R 2009/12/14	10.55	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
29/09/2009	£ / R 2009/12/14	17.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,578.0000	5,498.0000	(1.434)	0	0	0
29/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,005.0000	1,930.0000	(3.741)	0	0	0
29/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
29/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
29/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,974.0000	9,894.0000	(0.802)	0	0	0
29/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,338.0000	2,416.0000	3.336	0	0	0
29/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	272.0000	300.0000	10.294	0	0	0
29/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
29/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,274.0000	9,195.0000	(0.852)	0	0	0
29/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	185.0000	159.0000	(14.054)	0	0	0
29/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,329.0000	3,406.0000	2.313	0	0	0
29/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,885.0000	3,805.0000	(2.059)	0	0	0
29/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	737.0000	676.0000	(8.277)	0	0	0
29/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
29/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	69.0000	77.0000	11.594	0	0	0
29/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,077.0000	1,150.0000	6.778	0	0	0
29/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
29/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	561.0000	614.0000	9.447	0	0	0
29/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,139.0000	3,060.0000	(2.517)	0	0	0
29/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,674.0000	8,595.0000	(0.911)	0	0	0
29/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,575.0000	7,496.0000	(1.043)	0	0	0
29/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,891.0000	2,813.0000	(2.698)	0	0	0
29/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	51.0000	44.0000	(13.725)	0	0	0
29/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,545.0000	2,467.0000	(3.065)	0	0	0
29/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	777.0000	715.0000	(7.979)	0	0	0
29/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	78.0000	87.0000	11.538	0	0	0
29/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	21.0000	23.0000	9.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,974.0000	8,895.0000	(0.880)	0	0	0
29/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	153.0000	170.0000	11.111	0	0	0
29/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,676.0000	6,597.0000	(1.183)	0	0	0
29/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,073.0000	1,005.0000	(6.337)	0	0	0
29/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,693.0000	2,615.0000	(2.896)	0	0	0
29/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	78.0000	87.0000	11.538	0	0	0
29/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,940.0000	2,862.0000	(2.653)	0	0	0
29/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,251.0000	1,181.0000	(5.596)	0	0	0
29/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,875.0000	7,796.0000	(1.003)	0	0	0
29/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,626.0000	6,547.0000	(1.192)	0	0	0
29/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,238.0000	3,159.0000	(2.440)	0	0	0
29/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,848.0000	1,925.0000	4.167	0	0	0
29/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
29/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	289.0000	320.0000	10.727	0	0	0
29/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,379.0000	3,456.0000	2.279	0	0	0
29/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,224.0000	9,145.0000	(0.856)	0	0	0
29/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,874.0000	9,794.0000	(0.810)	0	0	0
29/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,990.0000	2,911.0000	(2.642)	0	0	0
29/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,507.0000	1,583.0000	5.043	0	0	0
29/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,631.0000	4,551.0000	(1.727)	0	0	0
29/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,841.0000	2,763.0000	(2.746)	0	0	0
29/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,446.0000	2,369.0000	(3.148)	0	0	0
29/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,877.0000	5,798.0000	(1.344)	0	0	0
29/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,343.0000	1,271.0000	(5.361)	0	0	0
29/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
29/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	73.0000	82.0000	12.329	0	0	0
29/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,575.0000	1,502.0000	(4.635)	0	0	0
29/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,594.0000	2,516.0000	(3.007)	0	0	0
29/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,343.0000	1,271.0000	(5.361)	0	0	0
29/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,172.0000	1,245.0000	6.229	0	0	0
29/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,031.0000	3,108.0000	2.540	0	0	0
29/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,776.0000	6,696.0000	(1.181)	0	0	0
29/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	278.0000	245.0000	(11.871)	0	0	0
29/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	69.0000	77.0000	11.594	0	0	0
29/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,496.0000	2,418.0000	(3.125)	0	0	0
29/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,226.0000	7,146.0000	(1.107)	0	0	0
29/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	404.0000	451.0000	11.634	0	0	0
29/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,780.0000	4,701.0000	(1.653)	0	0	0
29/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
29/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,528.0000	5,448.0000	(1.447)	0	0	0
29/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	87.0000	70.0000	(19.540)	0	0	0
29/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
29/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,774.0000	8,695.0000	(0.900)	0	0	0
29/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	863.0000	926.0000	7.300	0	0	0
29/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
29/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,230.0000	3,306.0000	2.353	0	0	0
29/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,799.0000	1,876.0000	4.280	0	0	0
29/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,524.0000	9,445.0000	(0.829)	0	0	0
29/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
29/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	255.0000	282.0000	10.588	0	0	0
29/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,813.0000	1,738.0000	(4.137)	0	0	0
29/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	479.0000	426.0000	(11.065)	0	0	0
29/09/2009	£ / R	2009/12/14	15.15	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
29/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
29/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	1,297.0000	1,226.0000	(5.474)	0	0	0
29/09/2009	£ / R 2009/12/14	17.15	Put	Currency Future	5,228.0000	5,149.0000	(1.511)	0	0	0
29/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
29/09/2009	£ / R 2009/12/14	16.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	17.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,528.0000	1,455.0000	(4.777)	0	0	0
29/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	1,482.0000	1,409.0000	(4.926)	0	0	0
29/09/2009	£ / R 2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	3,238.0000	3,159.0000	(2.440)	0	0	0
29/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,861.0000	1,786.0000	(4.030)	0	0	0
29/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,536.0000	3,457.0000	(2.234)	0	0	0
29/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
29/09/2009	£ / R 2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	19.45	Put	Currency Future	7,525.0000	7,446.0000	(1.050)	0	0	0
29/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,528.0000	1,455.0000	(4.777)	0	0	0
29/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,724.0000	8,645.0000	(0.906)	0	0	0
29/09/2009	£ / R 2009/12/14	9.25	Call	Currency Future	2,683.0000	2,762.0000	2.944	0	0	0
29/09/2009	£ / R 2009/12/14	16.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	12.45	Put	Currency Future	698.0000	637.0000	(8.739)	0	0	0
29/09/2009	£ / R 2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
29/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	1,701.0000	1,778.0000	4.527	0	0	0
29/09/2009	£ / R 2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
29/09/2009	£ / R 2009/12/14	10.45	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
29/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,717.0000	1,643.0000	(4.310)	0	0	0
29/09/2009	£ / R 2009/12/14	11.45	Call	Currency Future	631.0000	687.0000	8.875	0	0	0
29/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,813.0000	1,738.0000	(4.137)	0	0	0
29/09/2009	£ / R 2009/12/14	11.45	Put	Currency Future	155.0000	131.0000	(15.484)	0	0	0
29/09/2009	£ / R 2009/12/14	12.45	Call	Currency Future	174.0000	193.0000	10.920	0	0	0
29/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,240.0000	2,317.0000	3.438	0	0	0
29/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,730.0000	4,651.0000	(1.670)	0	0	0
29/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,574.0000	9,495.0000	(0.825)	0	0	0
29/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
29/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,724.0000	9,644.0000	(0.823)	0	0	0
29/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,482.0000	1,409.0000	(4.926)	0	0	0
29/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,726.0000	6,646.0000	(1.189)	0	0	0
29/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,324.0000	9,245.0000	(0.847)	0	0	0
29/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
29/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	106.0000	88.0000	(16.981)	0	0	0
29/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,957.0000	1,882.0000	(3.832)	0	0	0
29/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
29/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	782.0000	843.0000	7.801	0	0	0
29/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,219.0000	1,293.0000	6.071	0	0	0
29/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
29/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
29/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,389.0000	1,317.0000	(5.184)	0	0	0
29/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,279.0000	3,356.0000	2.348	0	0	0
29/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
29/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	257.0000	226.0000	(12.062)	0	0	0
29/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,337.0000	3,259.0000	(2.337)	0	0	0
29/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	433.0000	481.0000	11.085	0	0	0
29/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,005.0000	1,930.0000	(3.741)	0	0	0
29/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,191.0000	2,268.0000	3.514	0	0	0
29/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
29/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
29/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,774.0000	9,694.0000	(0.818)	0	0	0
29/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,054.0000	1,978.0000	(3.700)	0	0	0
29/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,792.0000	2,714.0000	(2.794)	0	0	0
29/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,089.0000	3,011.0000	(2.525)	0	0	0
29/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,188.0000	3,110.0000	(2.447)	0	0	0
29/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
29/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,644.0000	2,566.0000	(2.950)	0	0	0
29/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
29/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,201.0000	2,124.0000	(3.498)	0	0	0
29/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,686.0000	3,606.0000	(2.170)	0	0	0
29/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,299.0000	2,222.0000	(3.349)	0	0	0
29/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,328.0000	5,249.0000	(1.483)	0	0	0
29/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,288.0000	3,209.0000	(2.403)	0	0	0
29/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,250.0000	2,173.0000	(3.422)	0	0	0
29/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,326.0000	7,246.0000	(1.092)	0	0	0
29/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
29/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,103.0000	2,026.0000	(3.661)	0	0	0
29/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,782.0000	2,861.0000	2.840	0	0	0
29/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
29/09/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	£ / R	2009/12/14	7.90	Call	Currency Future	0.0000	4,106.0000	100.000	0	0	0
29/09/2009	£ / R	2010/03/15			Currency Future	12.1351	12.2130	0.642	12.1100	12.1100	829
29/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
29/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	267.0000	283.0000	5.993	0	0	0
29/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,418.0000	9,340.0000	(0.828)	0	0	0
29/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,900.0000	3,825.0000	(1.923)	0	0	0
29/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,081.0000	2,156.0000	3.604	0	0	0
29/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	325.0000	345.0000	6.154	0	0	0
29/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	941.0000	996.0000	5.845	0	0	0
29/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,625.0000	7,547.0000	(1.023)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,162.0000	1,229.0000	5.766	0	0	0
29/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	814.0000	761.0000	(6.511)	0	0	0
29/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	235.0000	249.0000	5.957	0	0	0
29/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,882.0000	5,805.0000	(1.309)	0	0	0
29/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
29/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	386.0000	410.0000	6.218	0	0	0
29/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	206.0000	183.0000	(11.165)	0	0	0
29/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,618.0000	9,540.0000	(0.811)	0	0	0
29/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,425.0000	7,348.0000	(1.037)	0	0	0
29/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,974.0000	7,896.0000	(0.978)	0	0	0
29/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	851.0000	797.0000	(6.345)	0	0	0
29/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,797.0000	1,870.0000	4.062	0	0	0
29/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	180.0000	190.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,343.0000	4,266.0000	(1.773)	0	0	0
29/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
29/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,040.0000	982.0000	(5.577)	0	0	0
29/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,429.0000	6,352.0000	(1.198)	0	0	0
29/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,518.0000	9,440.0000	(0.819)	0	0	0
29/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,958.0000	3,035.0000	2.603	0	0	0
29/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,845.0000	1,777.0000	(3.686)	0	0	0
29/09/2009	£ / R	2010/03/15	20.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,178.0000	2,253.0000	3.444	0	0	0
29/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,967.0000	9,889.0000	(0.783)	0	0	0
29/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	578.0000	532.0000	(7.958)	0	0	0
29/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,597.0000	3,674.0000	2.141	0	0	0
29/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	444.0000	472.0000	6.306	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,365.0000	1,302.0000	(4.615)	0	0	0
29/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,534.0000	5,457.0000	(1.391)	0	0	0
29/09/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,322.0000	8,244.0000	(0.937)	0	0	0
29/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,159.0000	1,099.0000	(5.177)	0	0	0
29/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	513.0000	545.0000	6.238	0	0	0
29/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,762.0000	2,838.0000	2.752	0	0	0
29/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	250.0000	265.0000	6.000	0	0	0
29/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,860.0000	2,936.0000	2.657	0	0	0
29/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	599.0000	638.0000	6.511	0	0	0
29/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
29/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,421.0000	8,344.0000	(0.914)	0	0	0
29/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
29/09/2009	£ / R	2010/03/15	18.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,468.0000	9,390.0000	(0.824)	0	0	0
29/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
29/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,982.0000	5,905.0000	(1.287)	0	0	0
29/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,200.0000	1,139.0000	(5.083)	0	0	0
29/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,282.0000	1,220.0000	(4.836)	0	0	0
29/09/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,330.0000	6,253.0000	(1.216)	0	0	0
29/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,249.0000	1,318.0000	5.524	0	0	0
29/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,997.0000	3,922.0000	(1.876)	0	0	0
29/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	285.0000	302.0000	5.965	0	0	0
29/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	709.0000	659.0000	(7.052)	0	0	0
29/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	114.0000	105.0000	(7.895)	0	0	0
29/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	553.0000	590.0000	6.691	0	0	0
29/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	294.0000	312.0000	6.122	0	0	0
29/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	518.0000	477.0000	(7.915)	0	0	0
29/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,321.0000	3,247.0000	(2.228)	0	0	0
29/09/2009	£ / R	2010/03/15	14.20	Call	Currency Future	143.0000	153.0000	6.993	0	0	0
29/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	464.0000	425.0000	(8.405)	0	0	0
29/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,479.0000	6,402.0000	(1.188)	0	0	0
29/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,867.0000	9,790.0000	(0.780)	0	0	0
29/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	400.0000	424.0000	6.000	0	0	0
29/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,323.0000	1,261.0000	(4.686)	0	0	0
29/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,713.0000	2,789.0000	2.801	0	0	0
29/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,096.0000	4,019.0000	(1.880)	0	0	0
29/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,176.0000	7,099.0000	(1.073)	0	0	0
29/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	276.0000	292.0000	5.797	0	0	0
29/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,471.0000	8,394.0000	(0.909)	0	0	0
29/09/2009	£ / R	2010/03/15	18.20	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,874.0000	7,796.0000	(0.991)	0	0	0
29/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,240.0000	1,179.0000	(4.919)	0	0	0
29/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,750.0000	1,823.0000	4.171	0	0	0
29/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,890.0000	1,822.0000	(3.598)	0	0	0
29/09/2009	£ / R	2010/03/15	16.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,169.0000	9,091.0000	(0.851)	0	0	0
29/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,119.0000	1,185.0000	5.898	0	0	0
29/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
29/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,269.0000	9,191.0000	(0.842)	0	0	0
29/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	175.0000	185.0000	5.714	0	0	0
29/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	£ / R	2010/03/15	16.20	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
29/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	258.0000	274.0000	6.202	0	0	0
29/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	908.0000	961.0000	5.837	0	0	0
29/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,276.0000	7,198.0000	(1.072)	0	0	0
29/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,548.0000	3,625.0000	2.170	0	0	0
29/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	314.0000	334.0000	6.369	0	0	11,630
29/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	532.0000	567.0000	6.579	0	0	0
29/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	20.0000	21.0000	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
29/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,986.0000	2,060.0000	3.726	0	0	0
29/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,208.0000	2,140.0000	(3.080)	0	0	0
29/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,033.0000	2,108.0000	3.689	0	0	0
29/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,285.0000	5,208.0000	(1.457)	0	0	0
29/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	160.0000	141.0000	(11.875)	0	0	0
29/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,450.0000	1,386.0000	(4.414)	0	0	0
29/09/2009	£ / R	2010/03/15	8.20	Call	Currency Future	3,943.0000	4,020.0000	1.953	0	0	0
29/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,475.0000	7,398.0000	(1.030)	0	0	0
29/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	495.0000	526.0000	6.263	0	0	0
29/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	134.0000	122.0000	(8.955)	0	0	0
29/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	547.0000	504.0000	(7.861)	0	0	0
29/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
29/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	609.0000	563.0000	(7.553)	0	0	0
29/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	185.0000	196.0000	5.946	0	0	0
29/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,046.0000	3,970.0000	(1.878)	0	0	0
29/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,525.0000	7,447.0000	(1.037)	0	0	0
29/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
29/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,817.0000	9,740.0000	(0.784)	0	0	0
29/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,017.0000	9,939.0000	(0.779)	0	0	0
29/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,178.0000	3,104.0000	(2.329)	0	0	0
29/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,800.0000	1,733.0000	(3.722)	0	0	0
29/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	£ / R	2010/03/15	8.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,079.0000	1,021.0000	(5.375)	0	0	0
29/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,824.0000	7,747.0000	(0.984)	0	0	0
29/09/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,433.0000	2,363.0000	(2.877)	0	0	0
29/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
29/09/2009	£ / R	2010/03/15	8.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	202.0000	214.0000	5.941	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,032.0000	5,954.0000	(1.293)	0	0	0
29/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,024.0000	7,946.0000	(0.972)	0	0	0
29/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	429.0000	456.0000	6.294	0	0	0
29/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,045.0000	1,104.0000	5.646	0	0	0
29/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	491.0000	451.0000	(8.147)	0	0	0
29/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	1,001.0000	944.0000	(5.694)	0	0	0
29/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	744.0000	693.0000	(6.855)	0	0	0
29/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
29/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	576.0000	614.0000	6.597	0	0	0
29/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,674.0000	7,597.0000	(1.003)	0	0	0
29/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,938.0000	2,012.0000	3.818	0	0	0
29/09/2009	£ / R	2010/03/15	14.45	Call	Currency Future	118.0000	126.0000	6.780	0	0	0
29/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	336.0000	357.0000	6.250	0	0	0
29/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,981.0000	1,912.0000	(3.483)	0	0	0
29/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
29/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,909.0000	2,985.0000	2.613	0	0	0
29/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	103.0000	94.0000	(8.738)	0	0	0
29/09/2009	£ / R	2010/03/15	20.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,949.0000	3,873.0000	(1.925)	0	0	0
29/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	414.0000	440.0000	6.280	0	0	0
29/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,072.0000	2,003.0000	(3.330)	0	0	0
29/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	779.0000	727.0000	(6.675)	0	0	0
29/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,136.0000	5,059.0000	(1.499)	0	0	0
29/09/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,696.0000	3,773.0000	2.083	0	0	0
29/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,298.0000	2,229.0000	(3.003)	0	0	0
29/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	157.0000	166.0000	5.732	0	0	0
29/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,932.0000	5,855.0000	(1.298)	0	0	0
29/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,119.0000	1,060.0000	(5.273)	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
29/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,646.0000	3,723.0000	2.112	0	0	0
29/09/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,081.0000	6,004.0000	(1.266)	0	0	0
29/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	642.0000	594.0000	(7.477)	0	0	0
29/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,917.0000	9,839.0000	(0.787)	0	0	0
29/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	97.0000	104.0000	7.216	0	0	11,630
29/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	304.0000	323.0000	6.250	0	0	0
29/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	133.0000	142.0000	6.767	0	0	0
29/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,130.0000	2,205.0000	3.521	0	0	0
29/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	477.0000	507.0000	6.289	0	0	0
29/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,493.0000	1,428.0000	(4.354)	0	0	0
29/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,623.0000	1,557.0000	(4.067)	0	0	0
29/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
29/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
29/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	166.0000	175.0000	5.422	0	0	0
29/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,318.0000	9,241.0000	(0.826)	0	0	0
29/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,372.0000	8,294.0000	(0.932)	0	0	0
29/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,924.0000	7,846.0000	(0.984)	0	0	0
29/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	228.0000	241.0000	5.702	0	0	0
29/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,369.0000	3,294.0000	(2.226)	0	0	0
29/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,724.0000	7,647.0000	(0.997)	0	0	0
29/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,194.0000	4,118.0000	(1.812)	0	0	0
29/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,380.0000	6,302.0000	(1.223)	0	0	0
29/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,225.0000	3,152.0000	(2.264)	0	0	0
29/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,126.0000	7,049.0000	(1.081)	0	0	0
29/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,767.0000	9,690.0000	(0.788)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,778.0000	6,700.0000	(1.151)	0	0	0
29/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,335.0000	5,258.0000	(1.443)	0	0	0
29/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	876.0000	928.0000	5.936	0	0	0
29/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	413.0000	376.0000	(8.959)	0	0	0
29/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	174.0000	154.0000	(11.494)	0	0	0
29/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,325.0000	7,248.0000	(1.051)	0	0	0
29/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,664.0000	2,740.0000	2.853	0	0	0
29/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,774.0000	7,697.0000	(0.990)	0	0	0
29/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,338.0000	1,407.0000	5.157	0	0	0
29/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
29/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,667.0000	1,601.0000	(3.959)	0	0	0
29/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,895.0000	2,822.0000	(2.522)	0	0	0
29/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,186.0000	5,109.0000	(1.485)	0	0	0
29/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,851.0000	3,776.0000	(1.948)	0	0	0
29/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,417.0000	3,342.0000	(2.195)	0	0	0
29/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,718.0000	9,640.0000	(0.803)	0	0	0
29/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,274.0000	2,350.0000	3.342	0	0	0
29/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,010.0000	1,067.0000	5.644	0	0	0
29/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,633.0000	5,556.0000	(1.367)	0	0	0
29/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,668.0000	9,590.0000	(0.807)	0	0	0
29/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,119.0000	9,041.0000	(0.855)	0	0	0
29/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,838.0000	4,761.0000	(1.592)	0	0	0
29/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	784.0000	832.0000	6.122	0	0	0
29/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
29/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,848.0000	2,775.0000	(2.563)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2010/03/15	9.30	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
29/09/2009	£ / R 2010/03/15	9.65	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
29/09/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,756.0000	1,689.0000	(3.815)	0	0	0
29/09/2009	£ / R 2010/03/15	8.85	Call	Currency Future	3,301.0000	3,378.0000	2.333	0	0	0
29/09/2009	£ / R 2010/03/15	13.50	Put	Currency Future	1,580.0000	1,514.0000	(4.177)	0	0	0
29/09/2009	£ / R 2010/03/15	16.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	£ / R 2010/03/15	10.30	Call	Currency Future	1,891.0000	1,965.0000	3.913	0	0	0
29/09/2009	£ / R 2010/03/15	15.65	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
29/09/2009	£ / R 2010/03/15	13.45	Put	Currency Future	1,536.0000	1,471.0000	(4.232)	0	0	0
29/09/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,252.0000	3,329.0000	2.368	0	0	0
29/09/2009	£ / R 2010/03/15	13.50	Call	Currency Future	215.0000	227.0000	5.581	0	0	0
29/09/2009	£ / R 2010/03/15	15.65	Put	Currency Future	3,561.0000	3,486.0000	(2.106)	0	0	0
29/09/2009	£ / R 2010/03/15	13.30	Put	Currency Future	1,408.0000	1,344.0000	(4.545)	0	0	0
29/09/2009	£ / R 2010/03/15	18.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	£ / R 2010/03/15	15.80	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
29/09/2009	£ / R 2010/03/15	16.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/09/2009	£ / R 2010/03/15	18.85	Put	Currency Future	6,728.0000	6,650.0000	(1.159)	0	0	0
29/09/2009	£ / R 2010/03/15	14.65	Put	Currency Future	2,616.0000	2,545.0000	(2.714)	0	0	0
29/09/2009	£ / R 2010/03/15	18.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	£ / R 2010/03/15	20.90	Put	Currency Future	8,770.0000	8,692.0000	(0.889)	0	0	0
29/09/2009	£ / R 2010/03/15	14.65	Call	Currency Future	101.0000	108.0000	6.931	0	0	0
29/09/2009	£ / R 2010/03/15	13.30	Call	Currency Future	243.0000	257.0000	5.761	0	0	0
29/09/2009	£ / R 2010/03/15	20.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2010/03/15	12.65	Put	Currency Future	888.0000	833.0000	(6.194)	0	0	0
29/09/2009	£ / R 2010/03/15	8.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,662.0000	2,591.0000	(2.667)	0	0	0
29/09/2009	£ / R 2010/03/15	21.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	£ / R 2010/03/15	12.65	Call	Currency Future	373.0000	396.0000	6.166	0	0	0
29/09/2009	£ / R 2010/03/15	21.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R 2010/03/15	10.65	Call	Currency Future	1,565.0000	1,637.0000	4.601	0	0	0
29/09/2009	£ / R 2010/03/15	13.45	Call	Currency Future	221.0000	234.0000	5.882	0	0	0
29/09/2009	£ / R 2010/03/15	8.80	Call	Currency Future	3,350.0000	3,427.0000	2.299	0	0	0
29/09/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,711.0000	1,645.0000	(3.857)	0	0	0
29/09/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,920.0000	8,842.0000	(0.874)	0	0	0
29/09/2009	£ / R 2010/03/15	9.65	Call	Currency Future	2,517.0000	2,593.0000	3.019	0	0	0
29/09/2009	£ / R 2010/03/15	8.80	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
29/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
29/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
29/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
29/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,927.0000	6,850.0000	(1.112)	0	0	0
29/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,469.0000	2,545.0000	3.078	0	0	0
29/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	299.0000	269.0000	(10.033)	0	0	0
29/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,832.0000	5,755.0000	(1.320)	0	0	0
29/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	84.0000	77.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,541.0000	4,464.0000	(1.696)	0	0	0
29/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	438.0000	400.0000	(8.676)	0	0	0
29/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	2,026.0000	1,957.0000	(3.406)	0	0	0
29/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,937.0000	4,860.0000	(1.560)	0	0	0
29/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,519.0000	1,590.0000	4.674	0	0	0
29/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,720.0000	8,643.0000	(0.883)	0	0	0
29/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
29/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,670.0000	8,593.0000	(0.888)	0	0	0
29/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	90.0000	96.0000	6.667	0	0	0
29/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,640.0000	4,563.0000	(1.659)	0	0	0
29/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
29/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,678.0000	6,601.0000	(1.153)	0	0	0
29/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	149.0000	157.0000	5.369	0	0	0
29/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,105.0000	3,181.0000	2.448	0	0	0
29/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	365.0000	331.0000	(9.315)	0	0	0
29/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
29/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,801.0000	2,729.0000	(2.571)	0	0	0
29/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,969.0000	8,892.0000	(0.859)	0	0	0
29/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	700.0000	744.0000	6.286	0	0	0
29/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,420.0000	2,496.0000	3.140	0	0	0
29/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	86.0000	92.0000	6.977	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
29/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	93.0000	85.0000	(8.602)	0	0	0
29/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,434.0000	5,357.0000	(1.417)	0	0	0
29/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	388.0000	353.0000	(9.021)	0	0	0
29/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,989.0000	2,916.0000	(2.442)	0	0	0
29/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,428.0000	1,498.0000	4.902	0	0	0
29/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
29/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
29/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
29/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,755.0000	2,683.0000	(2.613)	0	0	0
29/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,442.0000	4,365.0000	(1.733)	0	0	0
29/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,203.0000	3,280.0000	2.404	0	0	0
29/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,754.0000	3,679.0000	(1.998)	0	0	0
29/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,371.0000	2,447.0000	3.205	0	0	0
29/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
29/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,083.0000	3,010.0000	(2.368)	0	0	0
29/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
29/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
29/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	113.0000	121.0000	7.080	0	0	0
29/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,733.0000	5,656.0000	(1.343)	0	0	0
29/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
29/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,474.0000	1,544.0000	4.749	0	0	0
29/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	240.0000	215.0000	(10.417)	0	0	0
29/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,827.0000	6,750.0000	(1.128)	0	0	0
29/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,584.0000	5,506.0000	(1.397)	0	0	0
29/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	342.0000	310.0000	(9.357)	0	0	0
29/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
29/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,739.0000	4,662.0000	(1.625)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	171.0000	180.0000	5.263	0	0	0
29/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,037.0000	4,960.0000	(1.529)	0	0	0
29/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,590.0000	4,513.0000	(1.678)	0	0	0
29/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	727.0000	773.0000	6.327	0	0	0
29/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,478.0000	2,408.0000	(2.825)	0	0	0
29/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,820.0000	8,742.0000	(0.884)	0	0	0
29/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	673.0000	716.0000	6.389	0	0	0
29/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,987.0000	4,910.0000	(1.544)	0	0	0
29/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	755.0000	802.0000	6.225	0	0	0
29/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	348.0000	369.0000	6.034	0	0	0
29/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	623.0000	663.0000	6.421	0	0	0
29/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,977.0000	6,899.0000	(1.118)	0	0	0
29/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	320.0000	289.0000	(9.688)	0	0	0
29/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,383.0000	1,453.0000	5.061	0	0	0
29/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,935.0000	1,867.0000	(3.514)	0	0	0
29/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	360.0000	382.0000	6.111	0	0	0
29/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
29/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,368.0000	9,291.0000	(0.822)	0	0	0
29/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,323.0000	2,399.0000	3.272	0	0	0
29/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
29/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	925.0000	869.0000	(6.054)	0	0	0
29/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,657.0000	1,730.0000	4.406	0	0	0
29/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,164.0000	2,094.0000	(3.235)	0	0	0
29/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,036.0000	2,963.0000	(2.404)	0	0	0
29/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
29/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
29/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,375.0000	7,298.0000	(1.044)	0	0	0
29/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,226.0000	2,302.0000	3.414	0	0	0
29/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,056.0000	3,132.0000	2.487	0	0	0
29/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,615.0000	2,691.0000	2.906	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,294.0000	1,362.0000	5.255	0	0	0
29/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,007.0000	3,083.0000	2.527	0	0	0
29/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,465.0000	3,390.0000	(2.165)	0	0	0
29/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	120.0000	110.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,609.0000	3,534.0000	(2.078)	0	0	0
29/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	72.0000	67.0000	(6.944)	0	0	0
29/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
29/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,206.0000	1,273.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	7,027.0000	6,949.0000	(1.110)	0	0	0
29/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	259.0000	232.0000	(10.425)	0	0	0
29/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	9,019.0000	8,942.0000	(0.854)	0	0	0
29/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	844.0000	895.0000	6.043	0	0	0
29/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,524.0000	2,453.0000	(2.813)	0	0	0
29/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	648.0000	689.0000	6.327	0	0	0
29/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
29/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,385.0000	5,308.0000	(1.430)	0	0	0
29/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
29/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,658.0000	3,583.0000	(2.050)	0	0	0
29/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	196.0000	208.0000	6.122	0	0	0
29/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
29/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
29/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
29/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,756.0000	1,689.0000	(3.815)	0	0	0
29/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,803.0000	3,728.0000	(1.972)	0	0	0
29/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	153.0000	161.0000	5.229	0	0	0
29/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,706.0000	3,631.0000	(2.024)	0	0	0
29/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,118.0000	2,048.0000	(3.305)	0	0	0
29/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,789.0000	4,712.0000	(1.608)	0	0	0
29/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,566.0000	2,642.0000	2.962	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,708.0000	2,637.0000	(2.622)	0	0	0
29/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	963.0000	906.0000	(5.919)	0	0	0
29/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
29/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,783.0000	5,705.0000	(1.349)	0	0	0
29/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,704.0000	1,776.0000	4.225	0	0	0
29/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,392.0000	4,316.0000	(1.730)	0	0	0
29/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
29/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
29/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	675.0000	626.0000	(7.259)	0	0	0
29/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	190.0000	168.0000	(11.579)	0	0	0
29/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,273.0000	3,199.0000	(2.261)	0	0	0
29/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
29/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	975.0000	1,031.0000	5.744	0	0	0
29/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
29/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,484.0000	5,407.0000	(1.404)	0	0	0
29/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,219.0000	9,141.0000	(0.846)	0	0	0
29/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,611.0000	1,683.0000	4.469	0	0	0
29/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,683.0000	5,606.0000	(1.355)	0	0	0
29/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,226.0000	7,148.0000	(1.079)	0	0	0
29/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,235.0000	5,158.0000	(1.471)	0	0	0
29/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,689.0000	4,613.0000	(1.621)	0	0	0
29/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
29/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	460.0000	489.0000	6.304	0	0	0
29/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,491.0000	4,414.0000	(1.715)	0	0	0
29/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
29/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,130.0000	3,057.0000	(2.332)	0	0	0
29/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,513.0000	3,438.0000	(2.135)	0	0	0
29/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	814.0000	863.0000	6.020	0	0	0
29/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,844.0000	1,918.0000	4.013	0	0	0
29/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	279.0000	250.0000	(10.394)	0	0	0
29/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,082.0000	1,141.0000	5.453	0	0	0
29/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	146.0000	128.0000	(12.329)	0	0	0
29/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	105.0000	112.0000	6.667	0	0	0
29/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,086.0000	5,009.0000	(1.514)	0	0	0
29/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,570.0000	2,499.0000	(2.763)	0	0	0
29/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
29/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
29/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,076.0000	6,999.0000	(1.088)	0	0	0
29/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,811.0000	2,887.0000	2.704	0	0	0
29/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,069.0000	8,991.0000	(0.860)	0	0	0
29/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,073.0000	7,996.0000	(0.954)	0	0	0
29/09/2009	£ / R	2010/03/15	8.15	Call	Currency Future	0.0000	4,070.0000	100.000	0	0	0
29/09/2009	£ / R	2010/03/15	8.15	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
29/09/2009	£ / R	2010/06/14			Currency Future	12.3437	12.4181	0.603	0.0000	0.0000	502
29/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,186.0000	6,112.0000	(1.196)	0	0	0
29/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
29/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,110.0000	2,181.0000	3.365	0	0	0
29/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,087.0000	6,013.0000	(1.216)	0	0	0
29/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,434.0000	6,360.0000	(1.150)	0	0	0
29/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,079.0000	7,006.0000	(1.031)	0	0	0
29/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	853.0000	891.0000	4.455	0	0	0
29/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,206.0000	2,278.0000	3.264	0	0	0
29/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,229.0000	7,155.0000	(1.024)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	5,017.0000	4,946.0000	(1.415)	0	0	0
29/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,305.0000	1,362.0000	4.368	0	0	0
29/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	548.0000	571.0000	4.197	0	0	0
29/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,421.0000	8,348.0000	(0.867)	0	0	0
29/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
29/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	158.0000	145.0000	(8.228)	0	0	0
29/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,917.0000	8,844.0000	(0.819)	0	0	0
29/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,415.0000	9,341.0000	(0.786)	0	0	0
29/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,988.0000	5,915.0000	(1.219)	0	0	0
29/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
29/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,671.0000	2,604.0000	(2.508)	0	0	0
29/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
29/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,930.0000	6,857.0000	(1.053)	0	0	0
29/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,070.0000	3,999.0000	(1.744)	0	0	0
29/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,067.0000	8,993.0000	(0.816)	0	0	0
29/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
29/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	509.0000	473.0000	(7.073)	0	0	0
29/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	200.0000	184.0000	(8.000)	0	0	0
29/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,267.0000	1,324.0000	4.499	0	0	0
29/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,577.0000	7,503.0000	(0.977)	0	0	0
29/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	1,004.0000	953.0000	(5.080)	0	0	0
29/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,572.0000	3,645.0000	2.044	0	0	0
29/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,502.0000	1,563.0000	4.061	0	0	0
29/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,344.0000	1,402.0000	4.315	0	0	0
29/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,216.0000	9,142.0000	(0.803)	0	0	0
29/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,428.0000	7,354.0000	(0.996)	0	0	0
29/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,037.0000	5,964.0000	(1.209)	0	0	0
29/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,912.0000	9,838.0000	(0.747)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,635.0000	4,565.0000	(1.510)	0	0	0
29/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	481.0000	501.0000	4.158	0	0	0
29/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
29/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,744.0000	5,671.0000	(1.271)	0	0	0
29/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
29/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	140.0000	128.0000	(8.571)	0	0	0
29/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,188.0000	1,133.0000	(4.630)	0	0	0
29/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,273.0000	8,199.0000	(0.894)	0	0	0
29/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,400.0000	2,472.0000	3.000	0	0	0
29/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,132.0000	3,204.0000	2.299	0	0	0
29/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	171.0000	177.0000	3.509	0	0	0
29/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	645.0000	603.0000	(6.512)	0	0	0
29/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,220.0000	3,152.0000	(2.112)	0	0	0
29/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,502.0000	1,443.0000	(3.928)	0	0	0
29/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
29/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
29/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	224.0000	205.0000	(8.482)	0	0	0
29/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
29/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	697.0000	728.0000	4.448	0	0	0
29/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
29/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,737.0000	3,667.0000	(1.873)	0	0	0
29/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	957.0000	999.0000	4.389	0	0	0
29/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,174.0000	3,105.0000	(2.174)	0	0	0
29/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,926.0000	7,852.0000	(0.934)	0	0	0
29/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,741.0000	2,813.0000	2.627	0	0	0
29/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	678.0000	707.0000	4.277	0	0	0
29/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	415.0000	431.0000	3.855	0	0	0
29/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,013.0000	1,057.0000	4.344	0	0	0
29/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	124.0000	113.0000	(8.871)	0	0	0
29/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,118.0000	4,047.0000	(1.724)	0	0	0
29/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
29/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	734.0000	689.0000	(6.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,540.0000	4,470.0000	(1.542)	0	0	0
29/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,753.0000	1,818.0000	3.708	0	0	0
29/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,667.0000	1,731.0000	3.839	0	0	0
29/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,065.0000	4,994.0000	(1.402)	0	0	0
29/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	593.0000	618.0000	4.216	0	0	0
29/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	703.0000	660.0000	(6.117)	0	0	0
29/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,483.0000	6,410.0000	(1.126)	0	0	0
29/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
29/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
29/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	562.0000	586.0000	4.270	0	0	0
29/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,035.0000	2,967.0000	(2.241)	0	0	0
29/09/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,966.0000	4,039.0000	1.841	0	0	0
29/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
29/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,127.0000	3,059.0000	(2.175)	0	0	0
29/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,382.0000	1,441.0000	4.269	0	0	0
29/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	369.0000	339.0000	(8.130)	0	0	0
29/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	760.0000	794.0000	4.474	0	0	0
29/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	167.0000	174.0000	4.192	0	0	0
29/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,826.0000	7,752.0000	(0.946)	0	0	0
29/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	395.0000	411.0000	4.051	0	0	0
29/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,013.0000	1,057.0000	4.344	0	0	0
29/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,594.0000	2,667.0000	2.814	0	0	0
29/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	969.0000	918.0000	(5.263)	0	0	0
29/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
29/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	616.0000	576.0000	(6.494)	0	0	0
29/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,595.0000	3,525.0000	(1.947)	0	0	0
29/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	674.0000	631.0000	(6.380)	0	0	0
29/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,334.0000	6,261.0000	(1.153)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,621.0000	3,694.0000	2.016	0	0	0
29/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	369.0000	339.0000	(8.130)	0	0	0
29/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,303.0000	1,247.0000	(4.298)	0	0	0
29/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,713.0000	9,639.0000	(0.762)	0	0	0
29/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	413.0000	381.0000	(7.748)	0	0	0
29/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,514.0000	9,440.0000	(0.778)	0	0	0
29/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	899.0000	850.0000	(5.451)	0	0	0
29/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	494.0000	514.0000	4.049	0	0	0
29/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	301.0000	312.0000	3.654	0	0	0
29/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
29/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
29/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,101.0000	1,149.0000	4.360	0	0	0
29/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,500.0000	5,428.0000	(1.309)	0	0	0
29/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	717.0000	749.0000	4.463	0	0	0
29/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,012.0000	9,938.0000	(0.739)	0	0	0
29/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	147.0000	153.0000	4.082	0	0	0
29/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,150.0000	1,096.0000	(4.696)	0	0	0
29/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,315.0000	9,241.0000	(0.794)	0	0	0
29/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,750.0000	1,689.0000	(3.486)	0	0	0
29/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,753.0000	1,818.0000	3.708	0	0	0
29/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,113.0000	1,060.0000	(4.762)	0	0	0
29/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,030.0000	6,956.0000	(1.053)	0	0	0
29/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
29/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
29/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,040.0000	988.0000	(5.000)	0	0	0
29/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	934.0000	884.0000	(5.353)	0	0	0
29/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,692.0000	2,764.0000	2.675	0	0	0
29/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,883.0000	1,950.0000	3.558	0	0	0
29/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	534.0000	556.0000	4.120	0	0	0
29/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,454.0000	3,385.0000	(1.998)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	934.0000	884.0000	(5.353)	0	0	0
29/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,421.0000	1,363.0000	(4.082)	0	0	0
29/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,209.0000	4,282.0000	1.734	0	0	0
29/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,471.0000	8,397.0000	(0.874)	0	0	0
29/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,035.0000	2,967.0000	(2.241)	0	0	0
29/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,726.0000	7,652.0000	(0.958)	0	0	0
29/09/2009	£ / R	2010/06/14	8.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
29/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
29/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,874.0000	4,803.0000	(1.457)	0	0	0
29/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	577.0000	602.0000	4.333	0	0	0
29/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,974.0000	3,904.0000	(1.761)	0	0	0
29/09/2009	£ / R	2010/06/14	20.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,838.0000	2,911.0000	2.572	0	0	0
29/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,464.0000	9,390.0000	(0.782)	0	0	0
29/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	314.0000	326.0000	3.822	0	0	0
29/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,527.0000	7,453.0000	(0.983)	0	0	0
29/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,793.0000	5,720.0000	(1.260)	0	0	0
29/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	425.0000	442.0000	4.000	0	0	0
29/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	377.0000	392.0000	3.979	0	0	0
29/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,303.0000	2,375.0000	3.126	0	0	0
29/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	930.0000	971.0000	4.409	0	0	0
29/09/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,075.0000	8,001.0000	(0.916)	0	0	0
29/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	308.0000	281.0000	(8.766)	0	0	0
29/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,549.0000	5,477.0000	(1.298)	0	0	0
29/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
29/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,381.0000	1,324.0000	(4.127)	0	0	0
29/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,796.0000	1,861.0000	3.619	0	0	0
29/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,564.0000	9,490.0000	(0.774)	0	0	0
29/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	132.0000	121.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,921.0000	1,858.0000	(3.280)	0	0	0
29/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	136.0000	140.0000	2.941	0	0	0
29/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,776.0000	7,702.0000	(0.952)	0	0	0
29/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	102.0000	93.0000	(8.824)	0	0	0
29/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
29/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,625.0000	1,689.0000	3.938	0	0	0
29/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	625.0000	652.0000	4.320	0	0	0
29/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,477.0000	7,404.0000	(0.976)	0	0	0
29/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,642.0000	3,572.0000	(1.922)	0	0	0
29/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,763.0000	9,689.0000	(0.758)	0	0	0
29/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	189.0000	173.0000	(8.466)	0	0	0
29/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,041.0000	1,087.0000	4.419	0	0	0
29/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
29/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,614.0000	9,540.0000	(0.770)	0	0	0
29/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	191.0000	198.0000	3.665	0	0	0
29/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
29/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	738.0000	772.0000	4.607	0	0	0
29/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	577.0000	602.0000	4.333	0	0	0
29/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,315.0000	2,251.0000	(2.765)	0	0	0
29/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	348.0000	319.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,129.0000	7,055.0000	(1.038)	0	0	0
29/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,769.0000	3,842.0000	1.937	0	0	0
29/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,546.0000	2,618.0000	2.828	0	0	0
29/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,876.0000	7,802.0000	(0.940)	0	0	0
29/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,778.0000	4,707.0000	(1.486)	0	0	0
29/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,461.0000	1,403.0000	(3.970)	0	0	0
29/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,328.0000	7,254.0000	(1.010)	0	0	0
29/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,116.0000	9,042.0000	(0.812)	0	0	0
29/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,071.0000	1,118.0000	4.388	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,384.0000	6,311.0000	(1.143)	0	0	0
29/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
29/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
29/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,708.0000	1,647.0000	(3.571)	0	0	0
29/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
29/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	259.0000	269.0000	3.861	0	0	8,032
29/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	344.0000	357.0000	3.779	0	0	0
29/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	327.0000	299.0000	(8.563)	0	0	0
29/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,581.0000	2,515.0000	(2.557)	0	0	0
29/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
29/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,863.0000	9,789.0000	(0.750)	0	0	0
29/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,831.0000	3,761.0000	(1.827)	0	0	0
29/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	307.0000	319.0000	3.909	0	0	0
29/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	123.0000	127.0000	3.252	0	0	0
29/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
29/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	436.0000	403.0000	(7.569)	0	0	0
29/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	125.0000	130.0000	4.000	0	0	0
29/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	352.0000	365.0000	3.693	0	0	0
29/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,454.0000	4,527.0000	1.639	0	0	0
29/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	436.0000	453.0000	3.899	0	0	0
29/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	54.0000	56.0000	3.704	0	0	12,446
29/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,781.0000	6,708.0000	(1.077)	0	0	0
29/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	224.0000	233.0000	4.018	0	0	0
29/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,921.0000	4,850.0000	(1.443)	0	0	0
29/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	447.0000	465.0000	4.027	0	0	0
29/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,897.0000	2,830.0000	(2.313)	0	0	0
29/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,025.0000	7,951.0000	(0.922)	0	0	0
29/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	211.0000	194.0000	(8.057)	0	0	0
29/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,210.0000	5,138.0000	(1.382)	0	0	0
29/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,583.0000	1,524.0000	(3.727)	0	0	0
29/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
29/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	832.0000	784.0000	(5.769)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R 2010/06/14	9.40	Call	Currency Future	2,985.0000	3,058.0000	2.446	0	0	0
29/09/2009	£ / R 2010/06/14	13.25	Put	Currency Future	1,342.0000	1,285.0000	(4.247)	0	0	0
29/09/2009	£ / R 2010/06/14	13.40	Call	Currency Future	405.0000	421.0000	3.951	0	0	12,446
29/09/2009	£ / R 2010/06/14	17.60	Put	Currency Future	5,307.0000	5,235.0000	(1.357)	0	0	0
29/09/2009	£ / R 2010/06/14	8.70	Call	Currency Future	3,670.0000	3,743.0000	1.989	0	0	0
29/09/2009	£ / R 2010/06/14	18.20	Put	Currency Future	5,890.0000	5,818.0000	(1.222)	0	0	0
29/09/2009	£ / R 2010/06/14	13.50	Call	Currency Future	386.0000	401.0000	3.886	0	0	0
29/09/2009	£ / R 2010/06/14	14.25	Call	Currency Future	277.0000	287.0000	3.610	0	0	0
29/09/2009	£ / R 2010/06/14	15.40	Call	Currency Future	164.0000	170.0000	3.659	0	0	0
29/09/2009	£ / R 2010/06/14	13.10	Call	Currency Future	469.0000	489.0000	4.264	0	0	0
29/09/2009	£ / R 2010/06/14	21.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,964.0000	1,901.0000	(3.208)	0	0	0
29/09/2009	£ / R 2010/06/14	17.60	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
29/09/2009	£ / R 2010/06/14	20.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	£ / R 2010/06/14	17.20	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
29/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	805.0000	841.0000	4.472	0	0	0
29/09/2009	£ / R 2010/06/14	10.90	Call	Currency Future	1,584.0000	1,646.0000	3.914	0	0	0
29/09/2009	£ / R 2010/06/14	13.10	Put	Currency Future	1,226.0000	1,171.0000	(4.486)	0	0	0
29/09/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,879.0000	3,809.0000	(1.805)	0	0	0
29/09/2009	£ / R 2010/06/14	16.70	Put	Currency Future	4,446.0000	4,376.0000	(1.574)	0	0	0
29/09/2009	£ / R 2010/06/14	9.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
29/09/2009	£ / R 2010/06/14	22.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R 2010/06/14	11.10	Put	Currency Future	178.0000	163.0000	(8.427)	0	0	0
29/09/2009	£ / R 2010/06/14	9.40	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
29/09/2009	£ / R 2010/06/14	13.90	Call	Currency Future	321.0000	333.0000	3.738	0	0	0
29/09/2009	£ / R 2010/06/14	14.05	Put	Currency Future	2,007.0000	1,944.0000	(3.139)	0	0	0
29/09/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,034.0000	3,107.0000	2.406	0	0	0
29/09/2009	£ / R 2010/06/14	22.15	Put	Currency Future	9,813.0000	9,739.0000	(0.754)	0	0	0
29/09/2009	£ / R 2010/06/14	12.10	Put	Currency Future	562.0000	523.0000	(6.940)	0	0	0
29/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,542.0000	1,483.0000	(3.826)	0	0	0
29/09/2009	£ / R 2010/06/14	14.25	Put	Currency Future	2,183.0000	2,118.0000	(2.978)	0	0	0
29/09/2009	£ / R 2010/06/14	20.70	Put	Currency Future	8,372.0000	8,298.0000	(0.884)	0	0	0
29/09/2009	£ / R 2010/06/14	17.55	Put	Currency Future	5,258.0000	5,187.0000	(1.350)	0	0	0
29/09/2009	£ / R 2010/06/14	18.15	Put	Currency Future	5,841.0000	5,769.0000	(1.233)	0	0	0
29/09/2009	£ / R 2010/06/14	11.10	Call	Currency Future	1,422.0000	1,482.0000	4.219	0	0	0
29/09/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,666.0000	1,606.0000	(3.601)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,264.0000	1,208.0000	(4.430)	0	0	0
29/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,061.0000	2,133.0000	3.493	0	0	0
29/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,927.0000	3,856.0000	(1.808)	0	0	0
29/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
29/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	458.0000	477.0000	4.148	0	0	0
29/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	236.0000	217.0000	(8.051)	0	0	0
29/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	660.0000	688.0000	4.242	0	0	8,032
29/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
29/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	150.0000	156.0000	4.000	0	0	0
29/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,962.0000	9,888.0000	(0.743)	0	0	0
29/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	360.0000	374.0000	3.889	0	0	0
29/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,230.0000	1,285.0000	4.472	0	0	0
29/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,407.0000	3,338.0000	(2.025)	0	0	0
29/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	766.0000	720.0000	(6.005)	0	0	0
29/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	219.0000	228.0000	4.110	0	0	0
29/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
29/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	235.0000	245.0000	4.255	0	0	0
29/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,975.0000	7,901.0000	(0.928)	0	0	0
29/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,051.0000	1,987.0000	(3.120)	0	0	0
29/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
29/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,492.0000	2,426.0000	(2.648)	0	0	0
29/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,878.0000	1,815.0000	(3.355)	0	0	0
29/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,790.0000	2,862.0000	2.581	0	0	0
29/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,625.0000	1,565.0000	(3.692)	0	0	0
29/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	2,936.0000	3,009.0000	2.486	0	0	0
29/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,737.0000	3,667.0000	(1.873)	0	0	0
29/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
29/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
29/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
29/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	368.0000	383.0000	4.076	0	0	0
29/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	1,972.0000	2,039.0000	3.398	0	0	0
29/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	40.0000	42.0000	5.000	0	0	0

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29/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,719.0000	8,645.0000	(0.849)	0	0	0
29/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,839.0000	1,905.0000	3.589	0	0	0
29/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,158.0000	2,229.0000	3.290	0	0	0
29/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,826.0000	4,755.0000	(1.471)	0	0	0
29/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,878.0000	1,815.0000	(3.355)	0	0	0
29/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,980.0000	6,906.0000	(1.060)	0	0	0
29/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,452.0000	5,380.0000	(1.321)	0	0	0
29/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,646.0000	5,574.0000	(1.275)	0	0	0
29/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,327.0000	3,400.0000	2.194	0	0	0
29/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	95.0000	87.0000	(8.421)	0	0	0
29/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
29/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	352.0000	365.0000	3.693	0	0	0
29/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,967.0000	8,893.0000	(0.825)	0	0	0
29/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,305.0000	4,235.0000	(1.626)	0	0	0
29/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
29/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
29/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,285.0000	6,211.0000	(1.177)	0	0	0
29/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	865.0000	817.0000	(5.549)	0	0	0
29/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,768.0000	8,695.0000	(0.833)	0	0	0
29/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,708.0000	1,647.0000	(3.571)	0	0	0
29/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,235.0000	6,162.0000	(1.171)	0	0	0
29/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	271.0000	246.0000	(9.225)	0	0	0
29/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	460.0000	426.0000	(7.391)	0	0	0
29/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,493.0000	4,423.0000	(1.558)	0	0	0
29/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,627.0000	7,553.0000	(0.970)	0	0	0
29/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,663.0000	9,589.0000	(0.766)	0	0	0
29/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,943.0000	2,876.0000	(2.277)	0	0	0
29/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,083.0000	3,155.0000	2.335	0	0	0
29/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
29/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,164.0000	1,214.0000	4.296	0	0	0
29/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	520.0000	542.0000	4.231	0	0	0
29/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,626.0000	2,560.0000	(2.513)	0	0	0
29/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	35.0000	37.0000	5.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,352.0000	4,282.0000	(1.608)	0	0	0
29/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,732.0000	6,658.0000	(1.099)	0	0	0
29/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,278.0000	7,205.0000	(1.003)	0	0	0
29/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,278.0000	3,351.0000	2.227	0	0	0
29/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
29/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	609.0000	635.0000	4.269	0	0	0
29/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	294.0000	305.0000	3.741	0	0	0
29/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	535.0000	498.0000	(6.916)	0	0	0
29/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,017.0000	8,943.0000	(0.821)	0	0	0
29/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,351.0000	2,423.0000	3.063	0	0	0
29/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	321.0000	333.0000	3.738	0	0	0
29/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	154.0000	159.0000	3.247	0	0	0
29/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	314.0000	326.0000	3.822	0	0	0
29/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	78.0000	71.0000	(8.974)	0	0	0
29/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	187.0000	194.0000	3.743	0	0	0
29/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,462.0000	1,522.0000	4.104	0	0	0
29/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
29/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	829.0000	866.0000	4.463	0	0	0
29/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	168.0000	154.0000	(8.333)	0	0	0
29/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,792.0000	1,731.0000	(3.404)	0	0	0
29/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,669.0000	8,595.0000	(0.854)	0	0	0
29/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	282.0000	293.0000	3.901	0	0	0
29/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	336.0000	349.0000	3.869	0	0	0
29/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,139.0000	2,075.0000	(2.992)	0	0	0
29/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,689.0000	3,620.0000	(1.870)	0	0	0
29/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,921.0000	1,858.0000	(3.280)	0	0	0
29/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,598.0000	5,525.0000	(1.304)	0	0	0
29/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	41.0000	43.0000	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
29/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	133.0000	138.0000	3.759	0	0	0
29/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,682.0000	6,608.0000	(1.107)	0	0	0
29/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,265.0000	9,191.0000	(0.799)	0	0	0
29/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	265.0000	275.0000	3.774	0	0	0
29/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,076.0000	1,024.0000	(4.833)	0	0	0
29/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,497.0000	2,569.0000	2.883	0	0	0
29/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,378.0000	7,304.0000	(1.003)	0	0	0
29/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,376.0000	3,449.0000	2.162	0	0	0
29/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,403.0000	5,331.0000	(1.333)	0	0	0
29/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,548.0000	3,478.0000	(1.973)	0	0	0
29/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
29/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	288.0000	299.0000	3.819	0	0	0
29/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
29/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	904.0000	944.0000	4.425	0	0	0
29/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,365.0000	9,291.0000	(0.790)	0	0	0
29/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,114.0000	5,042.0000	(1.408)	0	0	0
29/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,095.0000	2,031.0000	(3.055)	0	0	0
29/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,081.0000	3,013.0000	(2.207)	0	0	0
29/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,831.0000	6,757.0000	(1.083)	0	0	0
29/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,132.0000	1,181.0000	4.329	0	0	0
29/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	507.0000	528.0000	4.142	0	0	0
29/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,818.0000	8,744.0000	(0.839)	0	0	0
29/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,272.0000	2,207.0000	(2.861)	0	0	0
29/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	484.0000	449.0000	(7.231)	0	0	0
29/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
29/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,989.0000	2,922.0000	(2.242)	0	0	0
29/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,355.0000	5,283.0000	(1.345)	0	0	0
29/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	253.0000	229.0000	(9.486)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
29/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,695.0000	5,623.0000	(1.264)	0	0	0
29/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,197.0000	1,247.0000	4.177	0	0	0
29/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	878.0000	917.0000	4.442	0	0	0
29/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,939.0000	5,866.0000	(1.229)	0	0	0
29/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
29/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	2,887.0000	2,960.0000	2.529	0	0	0
29/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,730.0000	4,660.0000	(1.480)	0	0	0
29/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,500.0000	3,431.0000	(1.971)	0	0	0
29/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
29/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,016.0000	2,085.0000	3.423	0	0	0
29/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,543.0000	1,605.0000	4.018	0	0	0
29/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
29/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	144.0000	149.0000	3.472	0	0	0
29/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,313.0000	3,245.0000	(2.053)	0	0	0
29/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,784.0000	3,714.0000	(1.850)	0	0	0
29/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,399.0000	4,329.0000	(1.591)	0	0	0
29/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
29/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,360.0000	3,291.0000	(2.054)	0	0	0
29/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
29/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,229.0000	3,302.0000	2.261	0	0	0
29/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	589.0000	549.0000	(6.791)	0	0	0
29/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,258.0000	4,188.0000	(1.644)	0	0	0
29/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,677.0000	7,603.0000	(0.964)	0	0	0
29/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	183.0000	190.0000	3.825	0	0	0
29/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
29/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
29/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,267.0000	3,198.0000	(2.112)	0	0	0
29/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
29/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,255.0000	2,326.0000	3.149	0	0	0
29/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,164.0000	4,095.0000	(1.657)	0	0	0
29/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,227.0000	2,163.0000	(2.874)	0	0	0
29/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
29/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
29/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,211.0000	4,142.0000	(1.639)	0	0	0
29/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,852.0000	2,785.0000	(2.349)	0	0	0
29/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	157.0000	163.0000	3.822	0	0	0
29/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	271.0000	281.0000	3.690	0	0	0
29/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
29/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	195.0000	203.0000	4.103	0	0	0
29/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	782.0000	817.0000	4.476	0	0	0
29/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
29/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	328.0000	341.0000	3.963	0	0	0
29/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,162.0000	5,090.0000	(1.395)	0	0	0
29/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,927.0000	1,994.0000	3.477	0	0	0
29/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
29/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
29/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	289.0000	263.0000	(8.997)	0	0	0
29/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,835.0000	1,773.0000	(3.379)	0	0	0
29/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,403.0000	2,339.0000	(2.663)	0	0	0
29/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	799.0000	752.0000	(5.882)	0	0	0
29/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,113.0000	1,060.0000	(4.762)	0	0	0
29/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	247.0000	257.0000	4.049	0	0	0
29/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	484.0000	449.0000	(7.231)	0	0	0
29/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	642.0000	670.0000	4.361	0	0	0
29/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	391.0000	359.0000	(8.184)	0	0	0
29/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
29/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
29/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,022.0000	3,952.0000	(1.740)	0	0	0
29/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	984.0000	1,027.0000	4.370	0	0	0
29/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,969.0000	4,898.0000	(1.429)	0	0	0
29/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
29/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	116.0000	106.0000	(8.621)	0	0	0
29/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,710.0000	1,774.0000	3.743	0	0	0
29/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
29/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,643.0000	2,716.0000	2.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,449.0000	2,521.0000	2.940	0	0	0
29/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
29/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,543.0000	1,605.0000	4.018	0	0	0
29/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	507.0000	528.0000	4.142	0	0	0
29/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	878.0000	917.0000	4.442	0	0	0
29/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
29/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,136.0000	6,063.0000	(1.190)	0	0	0
29/09/2009	£ / R	2010/06/14	8.35	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
29/09/2009	£ / R	2010/06/14	8.35	Call	Currency Future	0.0000	4,087.0000	100.000	0	0	0
29/09/2009	€ / R	2009/12/14			Currency Future	10.9887	10.9630	(0.234)	10.9800	10.9400	31,058
29/09/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,575.0000	2,600.0000	0.971	0	0	0
29/09/2009	€ / R	2009/12/14	19.35	Put	Currency Future	8,362.0000	8,387.0000	0.299	0	0	0
29/09/2009	€ / R	2009/12/14	12.05	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
29/09/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	19.25	Put	Currency Future	8,262.0000	8,288.0000	0.315	0	0	0
29/09/2009	€ / R	2009/12/14	17.10	Put	Currency Future	6,113.0000	6,138.0000	0.409	0	0	0
29/09/2009	€ / R	2009/12/14	14.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.90	Call	Currency Future	354.0000	335.0000	(5.367)	0	0	0
29/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	€ / R	2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	14.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	19.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	€ / R	2009/12/14	12.05	Put	Currency Future	1,131.0000	1,153.0000	1.945	0	0	0
29/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	8,062.0000	8,088.0000	0.323	0	0	0
29/09/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.20	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
29/09/2009	€ / R	2009/12/14	10.90	Put	Currency Future	266.0000	272.0000	2.256	0	0	0
29/09/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,131.0000	2,156.0000	1.173	0	0	0
29/09/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,465.0000	4,490.0000	0.560	0	0	0
29/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.35	Call	Currency Future	729.0000	707.0000	(3.018)	0	0	0
29/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	3,939.0000	3,913.0000	(0.660)	0	0	0
29/09/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,612.0000	8,637.0000	0.290	0	0	0
29/09/2009	€ / R	2009/12/14	7.10	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
29/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,764.0000	4,790.0000	0.546	0	0	0
29/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,220.0000	3,245.0000	0.776	0	0	0
29/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,822.0000	2,848.0000	0.921	0	0	0
29/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,462.0000	6,488.0000	0.402	0	0	0
29/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,674.0000	2,699.0000	0.935	0	0	0
29/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,862.0000	6,888.0000	0.379	0	0	0
29/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,889.0000	3,863.0000	(0.669)	0	0	0
29/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,170.0000	1,144.0000	(2.222)	0	0	0
29/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,091.0000	3,065.0000	(0.841)	0	0	0
29/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,462.0000	8,487.0000	0.295	0	0	0
29/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	199.0000	189.0000	(5.025)	0	0	0
29/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,612.0000	6,638.0000	0.393	0	0	0
29/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	997.0000	1,018.0000	2.106	0	0	0
29/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	852.0000	830.0000	(2.582)	0	0	0
29/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,377.0000	2,402.0000	1.052	0	0	0
29/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,862.0000	8,887.0000	0.282	0	0	0
29/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,120.0000	3,146.0000	0.833	0	0	0
29/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	910.0000	930.0000	2.198	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,266.0000	1,240.0000	(2.054)	0	0	0
29/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,792.0000	2,766.0000	(0.931)	0	0	0
29/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,122.0000	1,096.0000	(2.317)	0	0	0
29/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,662.0000	8,687.0000	0.289	0	0	0
29/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,112.0000	8,138.0000	0.321	0	0	0
29/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	244.0000	250.0000	2.459	0	0	0
29/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,912.0000	6,938.0000	0.376	0	0	0
29/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,803.0000	1,777.0000	(1.442)	0	0	0
29/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,377.0000	2,402.0000	1.052	0	0	0
29/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	953.0000	974.0000	2.204	0	0	0
29/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,262.0000	6,288.0000	0.415	0	0	0
29/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	383.0000	363.0000	(5.222)	0	0	0
29/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
29/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,912.0000	8,937.0000	0.281	0	0	0
29/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,789.0000	3,764.0000	(0.660)	0	0	0
29/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,098.0000	2,073.0000	(1.192)	0	0	0
29/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,914.0000	4,939.0000	0.509	0	0	0
29/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,269.0000	3,295.0000	0.795	0	0	0
29/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
29/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	810.0000	788.0000	(2.716)	0	0	0
29/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,762.0000	6,788.0000	0.385	0	0	0
29/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	10.0000	-	0	0	0

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29/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	622.0000	639.0000	2.733	0	0	0
29/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,328.0000	2,353.0000	1.074	0	0	0
29/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,190.0000	3,165.0000	(0.784)	0	0	0
29/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	510.0000	526.0000	3.137	0	0	0
29/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
29/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,922.0000	2,947.0000	0.856	0	0	0
29/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,148.0000	2,122.0000	(1.210)	0	0	0
29/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
29/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,814.0000	4,840.0000	0.540	0	0	0
29/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,027.0000	1,004.0000	(2.240)	0	0	0
29/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,170.0000	3,195.0000	0.789	0	0	0
29/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	412.0000	392.0000	(4.854)	0	0	0
29/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,071.0000	3,096.0000	0.814	0	0	0
29/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,141.0000	3,115.0000	(0.828)	0	0	0
29/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,723.0000	2,748.0000	0.918	0	0	0
29/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,218.0000	1,192.0000	(2.135)	0	0	0
29/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	140.0000	132.0000	(5.714)	0	0	0
29/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,662.0000	6,688.0000	0.390	0	0	0
29/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	474.0000	454.0000	(4.219)	0	0	0
29/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,000.0000	1,974.0000	(1.300)	0	0	0
29/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,071.0000	3,096.0000	0.814	0	0	0
29/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	982.0000	959.0000	(2.342)	0	0	0
29/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
29/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,624.0000	2,649.0000	0.953	0	0	0
29/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,197.0000	2,171.0000	(1.183)	0	0	0
29/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,086.0000	1,108.0000	2.026	0	0	0
29/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,739.0000	3,714.0000	(0.669)	0	0	0
29/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,762.0000	8,787.0000	0.285	0	0	0
29/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,131.0000	2,156.0000	1.173	0	0	0
29/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
29/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,314.0000	1,288.0000	(1.979)	0	0	0
29/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,991.0000	2,965.0000	(0.869)	0	0	0
29/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
29/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,742.0000	2,717.0000	(0.912)	0	0	0
29/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	440.0000	454.0000	3.182	0	0	0
29/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,319.0000	3,344.0000	0.753	0	0	0
29/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	38.0000	41.0000	7.895	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,328.0000	2,353.0000	1.074	0	0	0
29/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,872.0000	2,897.0000	0.870	0	0	0
29/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	29.0000	29.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,163.0000	6,188.0000	0.406	0	0	0
29/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,362.0000	6,388.0000	0.409	0	0	0
29/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,618.0000	3,643.0000	0.691	0	0	0
29/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,887.0000	1,912.0000	1.325	0	0	0
29/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	229.0000	217.0000	(5.240)	0	0	0
29/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,296.0000	2,270.0000	(1.132)	0	0	0
29/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,773.0000	2,798.0000	0.902	0	0	0
29/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,951.0000	1,925.0000	(1.333)	0	0	0
29/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	223.0000	229.0000	2.691	0	0	0
29/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,166.0000	4,191.0000	0.600	0	0	0
29/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,624.0000	2,649.0000	0.953	0	0	0
29/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,864.0000	4,890.0000	0.535	0	0	0
29/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,316.0000	4,341.0000	0.579	0	0	0
29/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	186.0000	191.0000	2.688	0	0	0
29/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,017.0000	4,042.0000	0.622	0	0	0
29/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,971.0000	2,996.0000	0.841	0	0	0
29/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,279.0000	2,304.0000	1.097	0	0	0
29/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	542.0000	521.0000	(3.875)	0	0	0
29/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	12,744
29/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	783.0000	802.0000	2.427	0	0	0
29/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,246.0000	2,221.0000	(1.113)	0	0	0
29/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,290.0000	3,264.0000	(0.790)	0	0	0
29/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R	2009/12/14	13.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	€ / R	2009/12/14	8.05	Call	Currency Future	2,941.0000	2,916.0000	(0.850)	0	0	0
29/09/2009	€ / R	2009/12/14	13.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/09/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,269.0000	1,292.0000	1.812	0	0	0
29/09/2009	€ / R	2009/12/14	7.15	Call	Currency Future	3,839.0000	3,814.0000	(0.651)	0	0	0
29/09/2009	€ / R	2009/12/14	10.35	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
29/09/2009	€ / R	2009/12/14	11.55	Put	Currency Future	701.0000	719.0000	2.568	0	0	0
29/09/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,269.0000	1,292.0000	1.812	0	0	0
29/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/09/2009	€ / R	2009/12/14	7.75	Call	Currency Future	3,240.0000	3,215.0000	(0.772)	0	0	0
29/09/2009	€ / R	2009/12/14	7.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.10	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
29/09/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,872.0000	2,897.0000	0.870	0	0	0
29/09/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,867.0000	3,893.0000	0.672	0	0	0
29/09/2009	€ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	12.90	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/09/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,074.0000	1,049.0000	(2.328)	0	0	0
29/09/2009	€ / R	2009/12/14	15.20	Put	Currency Future	4,216.0000	4,241.0000	0.593	0	0	0
29/09/2009	€ / R	2009/12/14	14.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.10	Call	Currency Future	938.0000	915.0000	(2.452)	0	0	0
29/09/2009	€ / R	2009/12/14	13.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	15.05	Put	Currency Future	4,066.0000	4,092.0000	0.639	0	0	0
29/09/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,476.0000	2,501.0000	1.010	0	0	0
29/09/2009	€ / R	2009/12/14	18.10	Put	Currency Future	7,112.0000	7,138.0000	0.366	0	0	0
29/09/2009	€ / R	2009/12/14	15.35	Put	Currency Future	4,365.0000	4,391.0000	0.596	0	0	0
29/09/2009	€ / R	2009/12/14	11.40	Put	Currency Future	584.0000	601.0000	2.911	0	0	0
29/09/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,984.0000	2,009.0000	1.260	0	0	0
29/09/2009	€ / R	2009/12/14	8.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	9.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,718.0000	3,743.0000	0.672	0	0	0
29/09/2009	€ / R	2009/12/14	16.10	Put	Currency Future	5,114.0000	5,139.0000	0.489	0	0	0
29/09/2009	€ / R	2009/12/14	13.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	13.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,817.0000	3,843.0000	0.681	0	0	0
29/09/2009	€ / R	2009/12/14	9.15	Put	Currency Future	13.0000	13.0000	-	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
29/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,936.0000	1,960.0000	1.240	0	0	0
29/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,049.0000	2,023.0000	(1.269)	0	0	0
29/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,693.0000	2,667.0000	(0.965)	0	0	0
29/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,674.0000	2,699.0000	0.935	0	0	0
29/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,575.0000	2,600.0000	0.971	0	0	0
29/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,613.0000	5,639.0000	0.463	0	0	0
29/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,852.0000	1,826.0000	(1.404)	0	0	0
29/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	13,679
29/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,936.0000	1,960.0000	1.240	0	0	0
29/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
29/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
29/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,842.0000	2,816.0000	(0.915)	0	0	0
29/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,963.0000	5,988.0000	0.419	0	0	0
29/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,705.0000	1,678.0000	(1.584)	0	0	0
29/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,363.0000	1,337.0000	(1.908)	0	0	0
29/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,014.0000	5,039.0000	0.499	0	0	0
29/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,180.0000	2,205.0000	1.147	0	0	0
29/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,525.0000	2,550.0000	0.990	0	0	0
29/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	895.0000	872.0000	(2.570)	0	0	0
29/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
29/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,967.0000	3,992.0000	0.630	0	0	0
29/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	769.0000	747.0000	(2.861)	0	0	0
29/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,892.0000	2,866.0000	(0.899)	0	0	0
29/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,064.0000	5,089.0000	0.494	0	0	0
29/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
29/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,639.0000	3,614.0000	(0.687)	0	0	0
29/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,962.0000	7,988.0000	0.327	0	0	0
29/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,664.0000	4,690.0000	0.557	0	0	0
29/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,180.0000	2,205.0000	1.147	0	0	0
29/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,558.0000	1,531.0000	(1.733)	0	0	0
29/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,426.0000	2,452.0000	1.072	0	0	0
29/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,901.0000	1,875.0000	(1.368)	0	0	0
29/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	185.0000	176.0000	(4.865)	0	0	0
29/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,345.0000	2,320.0000	(1.066)	0	0	0
29/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,082.0000	2,107.0000	1.201	0	0	0
29/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,565.0000	4,590.0000	0.548	0	0	0
29/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,643.0000	2,617.0000	(0.984)	0	0	0
29/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,340.0000	3,314.0000	(0.778)	0	0	0
29/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	153.0000	158.0000	3.268	0	0	0
29/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,655.0000	1,629.0000	(1.571)	0	0	0
29/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,689.0000	3,664.0000	(0.678)	0	0	0
29/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,822.0000	2,848.0000	0.921	0	0	0
29/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,754.0000	1,728.0000	(1.482)	0	0	0
29/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,116.0000	4,142.0000	0.632	0	0	0
29/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,714.0000	4,740.0000	0.552	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,426.0000	2,452.0000	1.072	0	0	0
29/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,812.0000	8,837.0000	0.284	0	0	0
29/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
29/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,917.0000	3,942.0000	0.638	0	0	0
29/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,540.0000	3,514.0000	(0.734)	0	0	0
29/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,460.0000	1,434.0000	(1.781)	0	0	0
29/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,812.0000	6,838.0000	0.382	0	0	0
29/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,033.0000	2,058.0000	1.230	0	0	0
29/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,021.0000	3,046.0000	0.828	0	0	0
29/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,412.0000	6,438.0000	0.405	0	0	0
29/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,544.0000	2,518.0000	(1.022)	0	0	0
29/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,063.0000	6,088.0000	0.412	0	0	0
29/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,162.0000	8,188.0000	0.319	0	0	0
29/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,229.0000	2,254.0000	1.122	0	0	0
29/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,922.0000	2,947.0000	0.856	0	0	0
29/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,412.0000	8,437.0000	0.297	0	0	0
29/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,562.0000	7,588.0000	0.344	0	0	0
29/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,315.0000	1,338.0000	1.749	0	0	0
29/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,262.0000	7,288.0000	0.358	0	0	0
29/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,415.0000	4,441.0000	0.589	0	0	0
29/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
29/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,212.0000	8,238.0000	0.317	0	0	0
29/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,312.0000	6,338.0000	0.412	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
29/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,763.0000	5,788.0000	0.434	0	0	0
29/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	101.0000	105.0000	3.960	0	0	0
29/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,223.0000	1,245.0000	1.799	0	0	0
29/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,266.0000	4,291.0000	0.586	0	0	0
29/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,312.0000	8,337.0000	0.301	0	0	0
29/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
29/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
29/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,712.0000	8,737.0000	0.287	0	0	0
29/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,042.0000	1,063.0000	2.015	0	0	0
29/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
29/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
29/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	474.0000	489.0000	3.165	0	0	0
29/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	443.0000	423.0000	(4.515)	0	0	0
29/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
29/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	289.0000	296.0000	2.422	0	0	0
29/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	204.0000	210.0000	2.941	0	0	0
29/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,712.0000	6,738.0000	0.387	0	0	0
29/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
29/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,177.0000	1,199.0000	1.869	0	0	0
29/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	263.0000	250.0000	(4.943)	0	0	0
29/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,590.0000	3,564.0000	(0.724)	0	0	0
29/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,598.0000	1,622.0000	1.502	0	0	0
29/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,212.0000	6,238.0000	0.419	0	0	0
29/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
29/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	689.0000	668.0000	(3.048)	0	0	0
29/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,503.0000	1,527.0000	1.597	0	0	0
29/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	374.0000	387.0000	3.476	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,742.0000	1,766.0000	1.378	0	0	0
29/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,606.0000	1,580.0000	(1.619)	0	0	0
29/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
29/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,790.0000	1,815.0000	1.397	0	0	0
29/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,593.0000	2,567.0000	(1.003)	0	0	0
29/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,839.0000	1,863.0000	1.305	0	0	0
29/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	328.0000	309.0000	(5.793)	0	0	0
29/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
29/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
29/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,694.0000	1,718.0000	1.417	0	0	0
29/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,456.0000	1,479.0000	1.580	0	0	0
29/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	406.0000	420.0000	3.448	0	0	0
29/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
29/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	169.0000	174.0000	2.959	0	0	0
29/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,694.0000	1,718.0000	1.417	0	0	0
29/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	867.0000	887.0000	2.307	0	0	0
29/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
29/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
29/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	80
29/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,409.0000	1,432.0000	1.632	0	0	0
29/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,646.0000	1,670.0000	1.458	0	0	0
29/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
29/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
29/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,362.0000	1,385.0000	1.689	0	0	0
29/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	661.0000	679.0000	2.723	0	0	0
29/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
29/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,456.0000	1,479.0000	1.580	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	112.0000	116.0000	3.571	0	0	0
29/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	113.0000	107.0000	(5.310)	0	0	0
29/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	651.0000	629.0000	(3.379)	0	0	0
29/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	824.0000	844.0000	2.427	0	0	0
29/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,668.0000	3,693.0000	0.682	0	0	0
29/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	507.0000	487.0000	(3.945)	0	0	0
29/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	741.0000	760.0000	2.564	0	0	0
29/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,767.0000	3,793.0000	0.690	0	0	0
29/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
29/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
29/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,646.0000	1,670.0000	1.458	0	0	0
29/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,551.0000	1,574.0000	1.483	0	0	0
29/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,082.0000	2,107.0000	1.201	0	0	0
29/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	546.0000	563.0000	3.114	0	0	0
29/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,512.0000	6,538.0000	0.399	0	0	0
29/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,039.0000	4,013.0000	(0.644)	0	0	0
29/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,989.0000	3,963.0000	(0.652)	0	0	0
29/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,012.0000	8,038.0000	0.325	0	0	0
29/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,013.0000	6,038.0000	0.416	0	0	0
29/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,512.0000	8,537.0000	0.294	0	0	0
29/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,041.0000	3,015.0000	(0.855)	0	0	0
29/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,515.0000	4,540.0000	0.554	0	0	0
29/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,518.0000	3,544.0000	0.739	0	0	0
29/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,509.0000	1,483.0000	(1.723)	0	0	0
29/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	613.0000	592.0000	(3.426)	0	0	0
29/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,494.0000	2,468.0000	(1.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R	2009/12/14	8.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	9.50	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	10.50	Put	Currency Future	125.0000	129.0000	3.200	0	0	0
29/09/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,490.0000	3,464.0000	(0.745)	0	0	0
29/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,390.0000	3,364.0000	(0.767)	0	0	0
29/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,395.0000	2,369.0000	(1.086)	0	0	0
29/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,615.0000	4,640.0000	0.542	0	0	0
29/09/2009	€ / R	2009/12/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	9.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/09/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,411.0000	1,385.0000	(1.843)	0	0	0
29/09/2009	€ / R	2009/12/14	8.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,390.0000	3,364.0000	(0.767)	0	0	0
29/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	€ / R	2009/12/14	11.00	Put	Currency Future	313.0000	325.0000	3.834	0	0	0
29/09/2009	€ / R	2009/12/14	11.00	Call	Currency Future	302.0000	288.0000	(4.636)	0	0	0
29/09/2009	€ / R	2009/12/14	11.05	Call	Currency Future	282.0000	269.0000	(4.610)	0	0	0
29/09/2009	€ / R	2009/12/14	11.05	Put	Currency Future	343.0000	356.0000	3.790	0	0	0
29/09/2009	€ / R	2009/12/14	11.15	Call	Currency Future	245.0000	233.0000	(4.898)	0	0	0
29/09/2009	€ / R	2010/03/15			Currency Future	11.1785	11.1516	(0.241)	0.0000	0.0000	2,695
29/09/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,874.0000	8,901.0000	0.304	0	0	0
29/09/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,339.0000	3,312.0000	(0.809)	0	0	0
29/09/2009	€ / R	2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,043.0000	3,016.0000	(0.887)	0	0	0
29/09/2009	€ / R	2010/03/15	12.60	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	13,636
29/09/2009	€ / R	2010/03/15	17.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,267.0000	1,243.0000	(1.894)	0	0	0
29/09/2009	€ / R	2010/03/15	8.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	11.10	Put	Currency Future	447.0000	461.0000	3.132	0	0	0
29/09/2009	€ / R	2010/03/15	18.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	17.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	8,076.0000	8,103.0000	0.334	0	0	0
29/09/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,984.0000	3,006.0000	0.737	0	0	0
29/09/2009	€ / R	2010/03/15	12.00	Put	Currency Future	1,083.0000	1,103.0000	1.847	0	0	0
29/09/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,779.0000	6,806.0000	0.398	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,820.0000	1,843.0000	1.264	0	0	0
29/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
29/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,879.0000	6,905.0000	0.378	0	0	0
29/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,124.0000	1,144.0000	1.779	0	0	0
29/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,890.0000	4,915.0000	0.511	0	0	0
29/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	262.0000	254.0000	(3.053)	0	0	0
29/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,774.0000	8,801.0000	0.308	0	0	0
29/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,965.0000	1,938.0000	(1.374)	0	0	0
29/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
29/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	227.0000	221.0000	(2.643)	0	0	0
29/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,595.0000	1,617.0000	1.379	0	0	0
29/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,056.0000	1,034.0000	(2.083)	0	0	0
29/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	525.0000	512.0000	(2.476)	0	0	0
29/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	909.0000	890.0000	(2.090)	0	0	0
29/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,933.0000	3,906.0000	(0.686)	0	0	0
29/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,924.0000	8,951.0000	0.303	0	0	0
29/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
29/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
29/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	100.0000	104.0000	4.000	0	0	0
29/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,784.0000	3,757.0000	(0.714)	0	0	0
29/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
29/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	848.0000	866.0000	2.123	0	0	0
29/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,674.0000	8,701.0000	0.311	0	0	0
29/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,081.0000	6,108.0000	0.444	0	0	0
29/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
29/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,178.0000	1,155.0000	(1.952)	0	0	0
29/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,917.0000	1,891.0000	(1.356)	0	0	0
29/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,775.0000	1,749.0000	(1.465)	0	0	0
29/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	326.0000	318.0000	(2.454)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	575.0000	561.0000	(2.435)	0	0	13,636
29/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,944.0000	2,917.0000	(0.917)	0	0	0
29/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,092.0000	3,065.0000	(0.873)	0	0	0
29/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	181.0000	188.0000	3.867	0	0	0
29/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	327.0000	338.0000	3.364	0	0	0
29/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,109.0000	2,083.0000	(1.233)	0	0	0
29/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,396.0000	4,420.0000	0.546	0	0	0
29/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,018.0000	997.0000	(2.063)	0	0	0
29/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	74.0000	76.0000	2.703	0	0	0
29/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
29/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,929.0000	6,955.0000	0.375	0	0	0
29/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,127.0000	3,150.0000	0.736	0	0	0
29/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,895.0000	2,868.0000	(0.933)	0	0	0
29/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
29/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,249.0000	1,269.0000	1.601	0	0	0
29/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,679.0000	6,706.0000	0.404	0	0	0
29/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,165.0000	1,185.0000	1.717	0	0	0
29/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,339.0000	3,312.0000	(0.809)	0	0	0
29/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
29/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,680.0000	1,655.0000	(1.488)	0	0	0
29/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,281.0000	6,307.0000	0.414	0	0	0
29/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,629.0000	6,656.0000	0.407	0	0	0
29/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
29/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,884.0000	3,857.0000	(0.695)	0	0	0
29/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	314.0000	306.0000	(2.548)	0	0	0
29/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	244.0000	237.0000	(2.869)	0	0	0
29/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,354.0000	2,327.0000	(1.147)	0	0	0
29/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,418.0000	2,441.0000	0.951	0	0	0
29/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,648.0000	2,622.0000	(0.982)	0	0	0
29/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,297.0000	4,321.0000	0.559	0	0	0
29/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,953.0000	3,976.0000	0.582	0	0	0
29/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
29/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	140.0000	145.0000	3.571	0	0	0
29/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,371.0000	2,394.0000	0.970	0	0	0
29/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	445.0000	434.0000	(2.472)	0	0	0
29/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,939.0000	4,965.0000	0.526	0	0	0
29/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,403.0000	1,378.0000	(1.782)	0	0	0
29/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,635.0000	3,609.0000	(0.715)	0	0	0
29/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,207.0000	1,227.0000	1.657	0	0	0
29/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	656.0000	640.0000	(2.439)	0	0	0
29/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
29/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,747.0000	2,720.0000	(0.983)	0	0	0
29/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	235.0000	229.0000	(2.553)	0	0	0
29/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	567.0000	582.0000	2.646	0	0	0
29/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	396.0000	409.0000	3.283	0	0	0
29/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,226.0000	8,253.0000	0.328	0	0	0
29/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,735.0000	3,708.0000	(0.723)	0	0	0
29/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	886.0000	904.0000	2.032	0	0	0
29/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,625.0000	8,651.0000	0.301	0	0	0
29/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,141.0000	3,115.0000	(0.828)	0	0	0
29/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	841.0000	822.0000	(2.259)	0	0	0
29/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	252.0000	245.0000	(2.778)	0	0	0
29/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,685.0000	3,658.0000	(0.733)	0	0	0
29/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
29/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	112.0000	108.0000	(3.571)	0	0	0
29/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	219.0000	213.0000	(2.740)	0	0	0
29/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	667.0000	684.0000	2.549	0	0	0
29/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,936.0000	2,959.0000	0.783	0	0	0
29/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
29/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,380.0000	6,407.0000	0.423	0	0	0
29/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
29/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
29/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,888.0000	2,911.0000	0.796	0	0	0
29/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,100.0000	4,124.0000	0.585	0	0	0
29/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,276.0000	8,302.0000	0.314	0	0	0
29/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	396.0000	386.0000	(2.525)	0	0	0
29/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
29/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,855.0000	3,878.0000	0.597	0	0	0
29/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,088.0000	5,113.0000	0.491	0	0	0
29/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,375.0000	8,402.0000	0.322	0	0	0
29/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
29/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,188.0000	2,211.0000	1.051	0	0	0
29/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
29/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	366.0000	357.0000	(2.459)	0	0	0
29/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,904.0000	3,927.0000	0.589	0	0	0
29/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	136.0000	132.0000	(2.941)	0	0	0
29/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,464.0000	2,487.0000	0.933	0	0	0
29/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	2,004.0000	2,027.0000	1.148	0	0	0
29/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	88.0000	92.0000	4.545	0	0	0
29/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	212.0000	220.0000	3.774	0	0	0
29/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	738.0000	755.0000	2.304	0	0	0
29/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,580.0000	6,606.0000	0.395	0	0	0
29/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	133.0000	129.0000	(3.008)	0	0	0
29/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,958.0000	1,981.0000	1.175	0	0	0
29/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,346.0000	4,371.0000	0.575	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R	2010/03/15	14.25	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
29/09/2009	€ / R	2010/03/15	13.10	Put	Currency Future	2,050.0000	2,073.0000	1.122	0	0	0
29/09/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,575.0000	8,602.0000	0.315	0	0	0
29/09/2009	€ / R	2010/03/15	11.05	Put	Currency Future	421.0000	434.0000	3.088	0	0	0
29/09/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,207.0000	2,180.0000	(1.223)	0	0	0
29/09/2009	€ / R	2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	14.20	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
29/09/2009	€ / R	2010/03/15	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	19.30	Put	Currency Future	8,126.0000	8,153.0000	0.332	0	0	0
29/09/2009	€ / R	2010/03/15	17.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,158.0000	2,131.0000	(1.251)	0	0	0
29/09/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,840.0000	4,865.0000	0.517	0	0	0
29/09/2009	€ / R	2010/03/15	8.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	13.20	Put	Currency Future	2,142.0000	2,165.0000	1.074	0	0	0
29/09/2009	€ / R	2010/03/15	17.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	15.30	Put	Currency Future	4,149.0000	4,173.0000	0.578	0	0	0
29/09/2009	€ / R	2010/03/15	9.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	8.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	14.20	Put	Currency Future	3,079.0000	3,102.0000	0.747	0	0	0
29/09/2009	€ / R	2010/03/15	8.40	Call	Currency Future	2,796.0000	2,769.0000	(0.966)	0	0	0
29/09/2009	€ / R	2010/03/15	13.30	Put	Currency Future	2,233.0000	2,256.0000	1.030	0	0	0
29/09/2009	€ / R	2010/03/15	19.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,222.0000	1,199.0000	(1.882)	0	0	0
29/09/2009	€ / R	2010/03/15	13.85	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
29/09/2009	€ / R	2010/03/15	14.50	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
29/09/2009	€ / R	2010/03/15	15.20	Put	Currency Future	4,051.0000	4,075.0000	0.592	0	0	0
29/09/2009	€ / R	2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	€ / R	2010/03/15	17.30	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/09/2009	€ / R	2010/03/15	10.05	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
29/09/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,746.0000	2,769.0000	0.838	0	0	0
29/09/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,369.0000	3,391.0000	0.653	0	0	0
29/09/2009	€ / R	2010/03/15	15.20	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
29/09/2009	€ / R	2010/03/15	19.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	€ / R	2010/03/15	11.05	Call	Currency Future	550.0000	536.0000	(2.545)	0	0	0
29/09/2009	€ / R	2010/03/15	14.85	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
29/09/2009	€ / R	2010/03/15	13.50	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,038.0000	5,064.0000	0.516	0	0	0
29/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,131.0000	6,158.0000	0.440	0	0	0
29/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,709.0000	3,732.0000	0.620	0	0	0
29/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,697.0000	2,671.0000	(0.964)	0	0	0
29/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
29/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,376.0000	1,398.0000	1.599	0	0	0
29/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,061.0000	2,034.0000	(1.310)	0	0	0
29/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
29/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,507.0000	1,529.0000	1.460	0	0	0
29/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,095.0000	1,073.0000	(2.009)	0	0	0
29/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
29/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	981.0000	960.0000	(2.141)	0	0	0
29/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,729.0000	6,756.0000	0.401	0	0	0
29/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,291.0000	1,312.0000	1.627	0	0	0
29/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	196.0000	204.0000	4.082	0	0	0
29/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,993.0000	2,967.0000	(0.869)	0	0	0
29/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,231.0000	6,257.0000	0.417	0	0	0
29/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	153.0000	159.0000	3.922	0	0	0
29/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,190.0000	3,164.0000	(0.815)	0	0	0
29/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,727.0000	1,702.0000	(1.448)	0	0	0
29/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	116.0000	121.0000	4.310	0	0	0
29/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,822.0000	1,796.0000	(1.427)	0	0	0
29/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	205.0000	199.0000	(2.927)	0	0	0
29/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,824.0000	8,851.0000	0.306	0	0	0
29/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,692.0000	4,717.0000	0.533	0	0	0
29/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
29/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	945.0000	925.0000	(2.116)	0	0	0
29/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	875.0000	855.0000	(2.286)	0	0	0
29/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
29/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,248.0000	4,272.0000	0.565	0	0	0
29/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
29/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
29/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
29/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,013.0000	1,986.0000	(1.341)	0	0	0
29/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
29/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,224.0000	3,246.0000	0.682	0	0	0
29/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,829.0000	6,856.0000	0.395	0	0	0
29/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,642.0000	4,667.0000	0.539	0	0	0
29/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
29/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,325.0000	2,348.0000	0.989	0	0	0
29/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
29/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,660.0000	3,683.0000	0.628	0	0	0
29/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
29/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,199.0000	4,222.0000	0.548	0	0	0
29/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	166.0000	173.0000	4.217	0	0	0
29/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
29/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,775.0000	1,797.0000	1.239	0	0	0
29/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
29/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,869.0000	1,843.0000	(1.391)	0	0	0
29/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,330.0000	6,357.0000	0.427	0	0	0
29/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
29/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	411.0000	401.0000	(2.433)	0	0	0
29/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,699.0000	2,721.0000	0.815	0	0	0
29/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,845.0000	2,819.0000	(0.914)	0	0	0
29/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,724.0000	8,751.0000	0.309	0	0	0
29/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,448.0000	1,424.0000	(1.657)	0	0	0
29/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
29/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,388.0000	3,361.0000	(0.797)	0	0	0
29/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,279.0000	2,302.0000	1.009	0	0	0
29/09/2009	€ / R 2010/03/15	7.65	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
29/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	70.0000	72.0000	2.857	0	0	0
29/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
29/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,403.0000	2,376.0000	(1.124)	0	0	0
29/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	306.0000	317.0000	3.595	0	0	0
29/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,181.0000	6,208.0000	0.437	0	0	0
29/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,480.0000	6,507.0000	0.417	0	0	0
29/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
29/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,475.0000	8,502.0000	0.319	0	0	0
29/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	633.0000	649.0000	2.528	0	0	0
29/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,834.0000	3,807.0000	(0.704)	0	0	0
29/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,325.0000	8,352.0000	0.324	0	0	0
29/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,558.0000	2,580.0000	0.860	0	0	0
29/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	684.0000	668.0000	(2.339)	0	0	0
29/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	473.0000	488.0000	3.171	0	0	0
29/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,176.0000	8,203.0000	0.330	0	0	0
29/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,536.0000	3,510.0000	(0.735)	0	0	0
29/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,741.0000	4,766.0000	0.527	0	0	0
29/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
29/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,758.0000	3,781.0000	0.612	0	0	0
29/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	502.0000	489.0000	(2.590)	0	0	0
29/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
29/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	339.0000	330.0000	(2.655)	0	0	0
29/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
29/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,550.0000	2,523.0000	(1.059)	0	0	0
29/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	4,002.0000	4,025.0000	0.575	0	0	0
29/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,043.0000	1,062.0000	1.822	0	0	0
29/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	271.0000	264.0000	(2.583)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,587.0000	1,562.0000	(1.575)	0	0	0
29/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,031.0000	3,054.0000	0.759	0	0	0
29/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	352.0000	343.0000	(2.557)	0	0	0
29/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	776.0000	758.0000	(2.320)	0	0	0
29/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
29/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	247.0000	256.0000	3.644	0	0	0
29/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,097.0000	2,120.0000	1.097	0	0	0
29/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	774.0000	792.0000	2.326	0	0	0
29/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	811.0000	829.0000	2.219	0	0	0
29/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,134.0000	1,112.0000	(1.940)	0	0	0
29/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,494.0000	4,519.0000	0.556	0	0	0
29/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	106.0000	110.0000	3.774	0	0	0
29/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	281.0000	274.0000	(2.491)	0	0	0
29/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
29/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	963.0000	982.0000	1.973	0	0	0
29/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,989.0000	5,014.0000	0.501	0	0	0
29/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	292.0000	284.0000	(2.740)	0	0	0
29/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,289.0000	3,262.0000	(0.821)	0	0	0
29/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	848.0000	866.0000	2.123	0	0	0
29/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,305.0000	2,278.0000	(1.171)	0	0	0
29/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
29/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	326.0000	318.0000	(2.454)	0	0	0
29/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,793.0000	2,816.0000	0.823	0	0	0
29/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
29/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,866.0000	1,889.0000	1.233	0	0	0
29/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	303.0000	295.0000	(2.640)	0	0	0
29/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
29/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	381.0000	371.0000	(2.625)	0	0	0
29/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
29/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	628.0000	613.0000	(2.389)	0	0	0
29/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	1,003.0000	1,022.0000	1.894	0	0	0
29/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,357.0000	1,333.0000	(1.769)	0	0	0
29/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	79.0000	81.0000	2.532	0	0	0
29/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	924.0000	943.0000	2.056	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	503.0000	518.0000	2.982	0	0	0
29/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	349.0000	361.0000	3.438	0	0	0
29/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	702.0000	719.0000	2.422	0	0	0
29/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	32.0000	32.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	482.0000	470.0000	(2.490)	0	0	0
29/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,634.0000	1,608.0000	(1.591)	0	0	0
29/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
29/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
29/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,586.0000	3,559.0000	(0.753)	0	0	0
29/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,599.0000	2,572.0000	(1.039)	0	0	0
29/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	808.0000	790.0000	(2.228)	0	0	0
29/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
29/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,525.0000	8,552.0000	0.317	0	0	0
29/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,530.0000	6,556.0000	0.398	0	0	0
29/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,982.0000	6,008.0000	0.435	0	0	0
29/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,425.0000	8,452.0000	0.320	0	0	0
29/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,977.0000	8,003.0000	0.326	0	0	0
29/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,511.0000	2,534.0000	0.916	0	0	0
29/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
29/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,445.0000	4,469.0000	0.540	0	0	0
29/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,430.0000	6,457.0000	0.420	0	0	0
29/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	229.0000	238.0000	3.930	0	0	0
29/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,033.0000	4,006.0000	(0.669)	0	0	0
29/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,312.0000	1,288.0000	(1.829)	0	0	0
29/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,487.0000	3,460.0000	(0.774)	0	0	0
29/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
29/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	62.0000	64.0000	3.226	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,543.0000	4,568.0000	0.550	0	0	0
29/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,256.0000	2,229.0000	(1.197)	0	0	0
29/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,240.0000	3,213.0000	(0.833)	0	0	0
29/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,563.0000	3,586.0000	0.646	0	0	0
29/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
29/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,604.0000	2,627.0000	0.883	0	0	0
29/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
29/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,540.0000	1,515.0000	(1.623)	0	0	0
29/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,501.0000	2,474.0000	(1.080)	0	0	0
29/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	744.0000	727.0000	(2.285)	0	0	0
29/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
29/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,685.0000	1,707.0000	1.306	0	0	0
29/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	266.0000	276.0000	3.759	0	0	0
29/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	83.0000	86.0000	3.614	0	0	0
29/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,912.0000	1,935.0000	1.203	0	0	0
29/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	372.0000	385.0000	3.495	0	0	0
29/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,791.0000	4,816.0000	0.522	0	0	0
29/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,437.0000	3,411.0000	(0.756)	0	0	0
29/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,452.0000	2,425.0000	(1.101)	0	0	0
29/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	23.0000	23.0000	-	0	0	0
29/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,494.0000	1,469.0000	(1.673)	0	0	0
29/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	601.0000	586.0000	(2.496)	0	0	0
29/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
29/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	286.0000	296.0000	3.497	0	0	0
29/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,806.0000	3,829.0000	0.604	0	0	0
29/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
29/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,841.0000	2,863.0000	0.774	0	0	0
29/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
29/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
29/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	714.0000	697.0000	(2.381)	0	0	0
29/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,593.0000	4,618.0000	0.544	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,611.0000	3,634.0000	0.637	0	0	0
29/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
29/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,730.0000	1,752.0000	1.272	0	0	0
29/09/2009	€ / R	2010/03/15	13.75	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
29/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,651.0000	2,674.0000	0.868	0	0	0
29/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/09/2009	€ / R	2010/03/15	15.75	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/09/2009	€ / R	2010/03/15	11.35	Call	Currency Future	428.0000	417.0000	(2.570)	0	0	0
29/09/2009	€ / R	2010/03/15	11.25	Call	Currency Future	463.0000	452.0000	(2.376)	0	0	0
29/09/2009	€ / R	2010/03/15	11.35	Put	Currency Future	600.0000	615.0000	2.500	0	0	0
29/09/2009	€ / R	2010/03/15	11.25	Put	Currency Future	535.0000	550.0000	2.804	0	0	0
29/09/2009	€ / R	2010/06/14			Currency Future	11.3683	11.3397	(0.252)	0.0000	0.0000	200
29/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	410.0000	404.0000	(1.463)	0	0	0
29/09/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,171.0000	1,152.0000	(1.623)	0	0	0
29/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,142.0000	1,165.0000	2.014	0	0	0
29/09/2009	€ / R	2010/06/14	9.35	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,066.0000	1,088.0000	2.064	0	0	0
29/09/2009	€ / R	2010/06/14	10.35	Call	Currency Future	0.0000	1,187.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	434.0000	427.0000	(1.613)	0	0	0
29/09/2009	€ / R	2010/06/14	9.35	Call	Currency Future	0.0000	2,038.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	8.35	Call	Currency Future	0.0000	3,016.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	8.35	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	7.35	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	10.35	Put	Currency Future	0.0000	197.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	13.35	Put	Currency Future	0.0000	2,229.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	17.35	Put	Currency Future	0.0000	6,050.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	13.35	Call	Currency Future	0.0000	218.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	17.35	Call	Currency Future	0.0000	40.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	15.35	Call	Currency Future	0.0000	96.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	15.35	Put	Currency Future	0.0000	4,106.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	7.35	Call	Currency Future	0.0000	4,002.0000	100.000	0	0	0
29/09/2009	€ / R	2010/06/14	7.40	Call	Currency Future	3,980.0000	3,952.0000	(0.704)	0	0	0
29/09/2009	€ / R	2010/06/14	7.40	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	€ / R	2010/06/14	15.40	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
29/09/2009	€ / R	2010/06/14	15.40	Put	Currency Future	4,127.0000	4,154.0000	0.654	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,248.0000	2,273.0000	1.112	0	0	0
29/09/2009	€ / R 2010/06/14	10.40	Put	Currency Future	202.0000	212.0000	4.950	0	0	0
29/09/2009	€ / R 2010/06/14	13.40	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
29/09/2009	€ / R 2010/06/14	17.40	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
29/09/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,072.0000	6,099.0000	0.445	0	0	0
29/09/2009	€ / R 2010/06/14	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/09/2009	€ / R 2010/06/14	8.40	Call	Currency Future	2,994.0000	2,967.0000	(0.902)	0	0	0
29/09/2009	€ / R 2010/06/14	19.35	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
29/09/2009	€ / R 2010/06/14	8.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
29/09/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,020.0000	1,993.0000	(1.337)	0	0	0
29/09/2009	€ / R 2010/06/14	19.40	Put	Currency Future	8,042.0000	8,071.0000	0.361	0	0	0
29/09/2009	€ / R 2010/06/14	9.40	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
29/09/2009	€ / R 2010/06/14	19.35	Put	Currency Future	0.0000	8,021.0000	100.000	0	0	0
29/09/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,141.0000	8,170.0000	0.356	0	0	0
29/09/2009	€ / R 2010/06/14	11.45	Put	Currency Future	680.0000	699.0000	2.794	0	0	0
29/09/2009	€ / R 2010/06/14	19.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/09/2009	€ / R 2010/06/14	11.45	Call	Currency Future	598.0000	589.0000	(1.505)	0	0	0
29/09/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/06/14	17.55	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
29/09/2009	€ / R 2010/06/14	11.50	Call	Currency Future	580.0000	571.0000	(1.552)	0	0	0
29/09/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,170.0000	6,197.0000	0.438	0	0	0
29/09/2009	€ / R 2010/06/14	11.50	Put	Currency Future	712.0000	732.0000	2.809	0	0	0
29/09/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,191.0000	8,220.0000	0.354	0	0	0
29/09/2009	€ / R 2010/06/14	11.90	Call	Currency Future	459.0000	452.0000	(1.525)	0	0	0
29/09/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,218.0000	6,246.0000	0.450	0	0	0
29/09/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,271.0000	4,298.0000	0.632	0	0	0
29/09/2009	€ / R 2010/06/14	17.50	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
29/09/2009	€ / R 2010/06/14	15.50	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
29/09/2009	€ / R 2010/06/14	11.90	Put	Currency Future	991.0000	1,013.0000	2.220	0	0	0
29/09/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,896.0000	2,869.0000	(0.932)	0	0	0
29/09/2009	€ / R 2010/06/14	7.50	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,881.0000	3,853.0000	(0.721)	0	0	0
29/09/2009	€ / R 2010/06/14	8.50	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,223.0000	4,250.0000	0.639	0	0	0
29/09/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,928.0000	1,901.0000	(1.400)	0	0	0
29/09/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,102.0000	1,084.0000	(1.633)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,338.0000	2,363.0000	1.069	0	0	0
29/09/2009	€ / R 2010/06/14	13.50	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
29/09/2009	€ / R 2010/06/14	10.50	Put	Currency Future	234.0000	245.0000	4.701	0	0	0
29/09/2009	€ / R 2010/06/14	9.50	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
29/09/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,931.0000	3,903.0000	(0.712)	0	0	0
29/09/2009	€ / R 2010/06/14	15.55	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
29/09/2009	€ / R 2010/06/14	13.55	Call	Currency Future	202.0000	198.0000	(1.980)	0	0	0
29/09/2009	€ / R 2010/06/14	10.45	Put	Currency Future	218.0000	228.0000	4.587	0	0	0
29/09/2009	€ / R 2010/06/14	13.45	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
29/09/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,293.0000	2,318.0000	1.090	0	0	0
29/09/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,136.0000	1,118.0000	(1.585)	0	0	0
29/09/2009	€ / R 2010/06/14	9.45	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
29/09/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,974.0000	1,947.0000	(1.368)	0	0	0
29/09/2009	€ / R 2010/06/14	7.45	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/09/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,945.0000	2,918.0000	(0.917)	0	0	0
29/09/2009	€ / R 2010/06/14	8.45	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/09/2009	€ / R 2010/06/14	15.45	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
29/09/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,383.0000	2,409.0000	1.091	0	0	0
29/09/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,175.0000	4,202.0000	0.647	0	0	0
29/09/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,121.0000	6,148.0000	0.441	0	0	0
29/09/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,883.0000	1,856.0000	(1.434)	0	0	0
29/09/2009	€ / R 2010/06/14	9.55	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
29/09/2009	€ / R 2010/06/14	10.55	Put	Currency Future	250.0000	262.0000	4.800	0	0	0
29/09/2009	€ / R 2010/06/14	8.55	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
29/09/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,847.0000	2,819.0000	(0.983)	0	0	0
29/09/2009	€ / R 2010/06/14	7.55	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/09/2009	€ / R 2010/06/14	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/09/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,092.0000	8,121.0000	0.358	0	0	0
29/09/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,832.0000	3,804.0000	(0.731)	0	0	0
29/09/2009	€ / R 2010/06/14	17.45	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
29/09/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,069.0000	1,052.0000	(1.590)	0	0	0
29/09/2009	€ / R 2010/06/14	11.55	Call	Currency Future	563.0000	555.0000	(1.421)	0	0	0
29/09/2009	€ / R 2010/06/14	11.55	Put	Currency Future	745.0000	765.0000	2.685	0	0	0
29/09/2009	€ / R 2010/06/14	11.35	Put	Currency Future	0.0000	636.0000	100.000	0	0	0
29/09/2009	€ / R 2010/06/14	11.35	Call	Currency Future	0.0000	625.0000	100.000	0	0	0
29/09/2009	€ / R 2010/06/14	11.40	Call	Currency Future	616.0000	607.0000	(1.461)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	€ / R	2010/06/14	11.40	Put	Currency Future	648.0000	667.0000	2.932	0	0	0
29/09/2009	AL13	2009/11/05			Index Future	249.3220	249.5070	0.074	0.0000	0.0000	10
29/09/2009	ALBI	2009/11/05			Index Future	298.7670	299.3680	0.201	0.0000	0.0000	760
29/09/2009	ALBI	2010/02/04			Index Future	304.2200	304.8460	0.206	0.0000	0.0000	0
29/09/2009	CRD1	2009/11/05			Index Future	128.0930	128.2750	0.142	0.0000	0.0000	2
29/09/2009	CRD1	2010/02/04			Index Future	130.4380	130.6220	0.141	0.0000	0.0000	0
29/09/2009	GOVI	2009/11/05			jGovi	300.4250	301.0235	0.199	300.6100	300.6100	691
29/09/2009	GOVI	2010/02/04			jGovi	305.9255	306.5320	0.198	0.0000	0.0000	0
29/09/2009	ILBI	2009/11/05			Index Future	362.2650	362.2650	-	0.0000	0.0000	3
29/09/2009	J153	2010/08/31			jSwap	7.2847	7.2427	(0.577)	0.0000	0.0000	0
29/09/2009	J157	2015/09/15			jSwap	8.7390	8.7480	0.103	0.0000	0.0000	0
29/09/2009	J186	2026/12/21			jSwap	8.4040	8.4270	0.274	0.0000	0.0000	0
29/09/2009	J201	2014/12/22			jSwap	8.5920	8.5980	0.070	0.0000	0.0000	0
29/09/2009	J203	2017/09/15			jSwap	8.8500	8.8620	0.136	0.0000	0.0000	0
29/09/2009	J204	2018/12/21			jSwap	8.8090	8.8160	0.079	0.0000	0.0000	0
29/09/2009	J207	2020/01/15			jSwap	8.8190	8.8250	0.068	0.0000	0.0000	0
29/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
29/09/2009	JFRA	2009/11/05			jFra	7.0060	7.0040	(0.029)	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
29/09/2009	JFRA	2010/02/04			jFra	7.0500	7.0350	(0.213)	0.0000	0.0000	0
29/09/2009	JFRA	2010/05/06			jFra	7.1700	7.1640	(0.084)	0.0000	0.0000	0
29/09/2009	JFRA	2010/08/05			jFra	7.5040	7.4840	(0.267)	0.0000	0.0000	0
29/09/2009	JFRA	2010/11/04			jFra	7.8280	7.8000	(0.358)	0.0000	0.0000	0
29/09/2009	JN02	2009/11/05			jNote	7.7430	7.7290	(0.181)	0.0000	0.0000	0
29/09/2009	JN02	2010/02/04			jNote	7.9900	7.9760	(0.175)	0.0000	0.0000	0
29/09/2009	JN05	2009/11/05			jNote	8.6010	8.6070	0.070	0.0000	0.0000	0
29/09/2009	JN05	2010/02/04			jNote	8.7320	8.7390	0.080	0.0000	0.0000	0
29/09/2009	JN10	2009/11/05			jNote	8.7850	8.7920	0.080	0.0000	0.0000	0
29/09/2009	JN10	2010/02/04			jNote	8.8440	8.8510	0.079	0.0000	0.0000	0
29/09/2009	JROD	2009/09/30			jRod	6.9590	6.9590	-	0.0000	0.0000	0
29/09/2009	JROD	2009/10/30			jRod	6.8690	6.8710	0.029	0.0000	0.0000	0
29/09/2009	JROD	2009/11/30			jRod	6.8990	6.8990	-	0.0000	0.0000	0
29/09/2009	JROD	2009/12/31			jRod	6.9980	6.9920	(0.086)	0.0000	0.0000	0
29/09/2009	OTH1	2009/11/05			Index Future	289.5150	290.2240	0.245	0.0000	0.0000	3
29/09/2009	OTH1	2010/02/04			Index Future	294.8150	295.5350	0.244	0.0000	0.0000	0
29/09/2009	R153	2009/11/05			Bond Future	7.3080	7.2550	(0.725)	0.0000	0.0000	0
29/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	649.0000	607.0000	(6.471)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/09/2009	R155	2009/11/05			Bond Future	7.4750	7.4300	(0.602)	0.0000	0.0000	0
29/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	166.0000	140.0000	(15.663)	0	0	0
29/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	650.0000	703.0000	8.154	0	0	0
29/09/2009	R157	2009/11/05			Bond Future	8.2800	8.2480	(0.386)	8.2400	8.2400	7,895
29/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,265.0000	4,104.0000	(3.775)	0	0	0
29/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	91.0000	98.0000	7.692	0	0	0
29/09/2009	R157	2010/02/04			Bond Future	8.3610	8.3280	(0.395)	0.0000	0.0000	0
29/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,973.0000	3,848.0000	(3.146)	0	0	0
29/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	860.0000	900.0000	4.651	0	0	0
29/09/2009	R157	2010/05/06			Bond Future	8.4210	8.3850	(0.428)	0.0000	0.0000	0
29/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,677.0000	2,765.0000	3.287	0	0	0
29/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,299.0000	2,214.0000	(3.697)	0	0	0
29/09/2009	R157	2010/08/05			Bond Future	8.4490	8.4110	(0.450)	0.0000	0.0000	0
29/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,651.0000	3,750.0000	2.712	0	0	0
29/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,279.0000	2,203.0000	(3.335)	0	0	0
29/09/2009	R186	2009/11/05			Bond Future	8.8340	8.8030	(0.351)	0.0000	0.0000	11,606
29/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	1,750.0000	1,860.0000	6.286	0	0	0
29/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,568.0000	2,377.0000	(7.438)	0	0	240
29/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,013.0000	3,178.0000	5.476	0	0	0
29/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,422.0000	1,286.0000	(9.564)	0	0	5,000
29/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	42.0000	45.0000	7.143	0	0	240
29/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,306.0000	11,008.0000	(2.636)	0	0	0
29/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	5,000
29/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,104.0000	13,803.0000	(2.134)	0	0	0
29/09/2009	R186	2010/02/04			Bond Future	8.8810	8.8500	(0.349)	0.0000	0.0000	0
29/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,636.0000	1,708.0000	4.401	0	0	0
29/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,915.0000	7,690.0000	(2.843)	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
29/09/2009	R186	2010/05/06			Bond Future	8.9210	8.8880	(0.370)	0.0000	0.0000	0
29/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,628.0000	4,476.0000	(3.284)	0	0	0
29/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,370.0000	5,530.0000	2.980	0	0	0
29/09/2009	R186	2010/08/05			Bond Future	8.9450	8.9110	(0.380)	0.0000	0.0000	0
29/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,195.0000	7,379.0000	2.557	0	0	0
29/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,399.0000	4,264.0000	(3.069)	0	0	0
29/09/2009	R201	2009/11/05			Bond Future	8.3360	8.3040	(0.384)	0.0000	0.0000	488
29/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,585.0000	3,457.0000	(3.570)	0	0	0
29/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	51.0000	55.0000	7.843	0	0	0
29/09/2009	R201	2010/02/04			Bond Future	8.4060	8.3730	(0.393)	0.0000	0.0000	0
29/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	378.0000	399.0000	5.556	0	0	0
29/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,046.0000	3,935.0000	(2.743)	0	0	0
29/09/2009	R201	2010/05/06			Bond Future	8.4620	8.4260	(0.425)	0.0000	0.0000	0
29/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,012.0000	2,080.0000	3.380	0	0	0
29/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,869.0000	1,800.0000	(3.692)	0	0	0
29/09/2009	R201	2010/08/05			Bond Future	8.4860	8.4480	(0.448)	0.0000	0.0000	0
29/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,204.0000	3,289.0000	2.653	0	0	0
29/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,372.0000	1,320.0000	(3.790)	0	0	0
29/09/2009	R203	2009/11/05			Bond Future	8.7650	8.7240	(0.468)	0.0000	0.0000	1,570
29/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,296.0000	7,073.0000	(3.056)	0	0	0
29/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	27.0000	30.0000	11.111	0	0	0
29/09/2009	R203	2010/02/04			Bond Future	8.8380	8.7940	(0.498)	0.0000	0.0000	0
29/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,617.0000	4,445.0000	(3.725)	0	0	0
29/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,134.0000	1,198.0000	5.644	0	0	0
29/09/2009	R203	2010/05/06			Bond Future	8.8940	8.8490	(0.506)	0.0000	0.0000	0
29/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,884.0000	2,771.0000	(3.918)	0	0	0
29/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,433.0000	3,554.0000	3.525	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	R203	2010/08/05			Bond Future	8.9280	8.8810	(0.526)	0.0000	0.0000	0
29/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,629.0000	4,764.0000	2.916	0	0	0
29/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,017.0000	2,914.0000	(3.414)	0	0	0
29/09/2009	R204	2009/11/05			Bond Future	8.7600	8.7290	(0.354)	0.0000	0.0000	2,868
29/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
29/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,994.0000	7,809.0000	(2.314)	0	0	0
29/09/2009	R204	2010/02/04			Bond Future	8.8220	8.7900	(0.363)	0.0000	0.0000	0
29/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,015.0000	4,876.0000	(2.772)	0	0	0
29/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,274.0000	1,323.0000	3.846	0	0	0
29/09/2009	R204	2010/05/06			Bond Future	8.8730	8.8400	(0.372)	0.0000	0.0000	0
29/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,842.0000	3,939.0000	2.525	0	0	0
29/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,117.0000	3,024.0000	(2.984)	0	0	0
29/09/2009	R204	2010/08/05			Bond Future	8.9050	8.8700	(0.393)	0.0000	0.0000	0
29/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,937.0000	2,853.0000	(2.860)	0	0	0
29/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,849.0000	4,962.0000	2.330	0	0	0
29/09/2009	R206	2009/11/05			Bond Future	8.3910	8.3590	(0.381)	0.0000	0.0000	1,121
29/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,124.0000	3,018.0000	(3.393)	0	0	0
29/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	35.0000	38.0000	8.571	0	0	0
29/09/2009	R206	2010/02/04			Bond Future	8.4760	8.4420	(0.401)	0.0000	0.0000	0
29/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	294.0000	310.0000	5.442	0	0	0
29/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,501.0000	3,407.0000	(2.685)	0	0	0
29/09/2009	R206	2010/05/06			Bond Future	8.5510	8.5140	(0.433)	0.0000	0.0000	0
29/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,331.0000	1,279.0000	(3.907)	0	0	0
29/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,934.0000	1,995.0000	3.154	0	0	0
29/09/2009	R206	2010/08/05			Bond Future	8.5910	8.5510	(0.466)	0.0000	0.0000	0
29/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,193.0000	1,146.0000	(3.940)	0	0	0
29/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,353.0000	2,421.0000	2.890	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	R207	2009/11/05			Bond Future	8.9190	8.8880	(0.348)	0.0000	0.0000	600
29/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,275.0000	9,086.0000	(2.038)	0	0	0
29/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
29/09/2009	R207	2010/02/04			Bond Future	8.9810	8.9480	(0.367)	0.0000	0.0000	0
29/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,134.0000	1,180.0000	4.056	0	0	0
29/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,663.0000	5,511.0000	(2.684)	0	0	0
29/09/2009	R207	2010/05/06			Bond Future	9.0350	9.0010	(0.376)	0.0000	0.0000	0
29/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,023.0000	2,931.0000	(3.043)	0	0	0
29/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,277.0000	4,385.0000	2.525	0	0	0
29/09/2009	R207	2010/08/05			Bond Future	9.0710	9.0370	(0.375)	0.0000	0.0000	0
29/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,278.0000	5,394.0000	2.198	0	0	0
29/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,843.0000	2,763.0000	(2.814)	0	0	0
29/09/2009	R208	2009/11/05			Bond Future	8.9180	8.8870	(0.348)	0.0000	0.0000	5,008
29/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,858.0000	7,663.0000	(2.482)	0	0	0
29/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	R208	2010/02/04			Bond Future	8.9760	8.9440	(0.357)	0.0000	0.0000	0
29/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,382.0000	1,441.0000	4.269	0	0	0
29/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,414.0000	4,273.0000	(3.194)	0	0	0
29/09/2009	R208	2010/05/06			Bond Future	9.0230	8.9900	(0.366)	0.0000	0.0000	0
29/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,693.0000	2,602.0000	(3.379)	0	0	0
29/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,068.0000	4,180.0000	2.753	0	0	0
29/09/2009	R208	2010/08/05			Bond Future	9.0540	9.0200	(0.376)	0.0000	0.0000	0
29/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,435.0000	5,558.0000	2.263	0	0	0
29/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,798.0000	2,716.0000	(2.931)	0	0	0
29/09/2009	R209	2009/11/05			Bond Future	8.3840	8.3430	(0.489)	0.0000	0.0000	3,023
29/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	306.0000	252.0000	(17.647)	0	0	0
29/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,330.0000	5,630.0000	5.629	0	0	0
29/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	2,970



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	8,342.0000	7,998.0000	(4.124)	0	0	0
29/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,574.0000	13,221.0000	(2.601)	0	0	0
29/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	80.0000	91.0000	13.750	0	0	0
29/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,875.0000	10,523.0000	(3.237)	0	0	0
29/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	5,000
29/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	21.0000	24.0000	14.286	0	0	0
29/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,465.0000	10,815.0000	3.344	0	0	0
29/09/2009	R209	2010/02/04			Bond Future	8.4100	8.3690	(0.488)	0.0000	0.0000	0
29/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	787.0000	844.0000	7.243	0	0	2,500
29/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,256.0000	8,961.0000	(3.187)	0	0	0
29/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	295.0000	267.0000	(9.492)	0	0	0
29/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,170.0000	12,494.0000	2.662	0	0	0
29/09/2009	R209	2010/05/06			Bond Future	8.4290	8.3860	(0.510)	0.0000	0.0000	0
29/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,028.0000	3,855.0000	(4.295)	0	0	0
29/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,629.0000	4,824.0000	4.213	0	0	0
29/09/2009	R209	2010/08/05			Bond Future	8.4350	8.3920	(0.510)	0.0000	0.0000	0
29/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,962.0000	3,813.0000	(3.761)	0	0	0
29/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,565.0000	6,783.0000	3.321	0	0	0
29/09/2009	TRT1	2009/11/05			Index Future	296.6510	297.2440	0.200	0.0000	0.0000	100
29/09/2009	TRT1	2010/02/04			Index Future	302.0820	302.6840	0.199	0.0000	0.0000	0
29/09/2009	ZAAD	2009/12/14			Currency Future	6.4828	6.5127	0.461	0.0000	0.0000	4,604
29/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,083.0000	4,113.0000	0.735	0	0	0
29/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	484.0000	459.0000	(5.165)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,883.0000	3,913.0000	0.773	0	0	0
29/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	324.0000	303.0000	(6.481)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	85.0000	76.0000	(10.588)	0	0	0
29/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	705.0000	678.0000	(3.830)	0	0	0
29/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
29/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,683.0000	3,713.0000	0.815	0	0	0
29/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	153.0000	165.0000	7.843	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
29/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	113.0000	101.0000	(10.619)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
29/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	107.0000	115.0000	7.477	0	0	0
29/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	368.0000	389.0000	5.707	0	0	0
29/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
29/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
29/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,684.0000	1,714.0000	1.781	0	0	0
29/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	573.0000	599.0000	4.538	0	0	0
29/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	220.0000	202.0000	(8.182)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	295.0000	314.0000	6.441	0	0	0
29/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
29/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,083.0000	3,113.0000	0.973	0	0	0
29/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	488.0000	511.0000	4.713	0	0	0
29/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	262.0000	279.0000	6.489	0	0	0
29/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	798.0000	770.0000	(3.509)	0	0	0
29/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	614.0000	588.0000	(4.235)	0	0	0
29/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,033.0000	3,063.0000	0.989	0	0	0
29/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	331.0000	351.0000	6.042	0	0	0
29/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
29/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
29/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,918.0000	3,888.0000	(0.766)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
29/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
29/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,033.0000	4,063.0000	0.744	0	0	0
29/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	288.0000	267.0000	(7.292)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	402.0000	378.0000	(5.970)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	896.0000	924.0000	3.125	0	0	0
29/09/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	527.0000	501.0000	(4.934)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	527.0000	501.0000	(4.934)	0	0	0
29/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,683.0000	2,713.0000	1.118	0	0	0
29/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/09/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,033.0000	2,063.0000	1.476	0	0	0
29/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	113.0000	101.0000	(10.619)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	230.0000	246.0000	6.957	0	0	0
29/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	442.0000	418.0000	(5.430)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	484.0000	459.0000	(5.165)	0	0	0
29/09/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,884.0000	1,914.0000	1.592	0	0	0
29/09/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	992.0000	1,021.0000	2.923	0	0	0
29/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
29/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
29/09/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	295.0000	314.0000	6.441	0	0	0
29/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	147.0000	133.0000	(9.524)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
29/09/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,917.0000	7,887.0000	(0.379)	0	0	0
29/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,068.0000	4,038.0000	(0.737)	0	0	0
29/09/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	1,984.0000	2,013.0000	1.462	0	0	0
29/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,133.0000	2,163.0000	1.406	0	0	0
29/09/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	570.0000	544.0000	(4.561)	0	0	0
29/09/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/09/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,117.0000	6,088.0000	(0.474)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	153.0000	165.0000	7.843	0	0	0
29/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	324.0000	303.0000	(6.481)	0	0	0
29/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	442.0000	418.0000	(5.430)	0	0	0
29/09/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,133.0000	3,163.0000	0.958	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	705.0000	678.0000	(3.830)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	406.0000	429.0000	5.665	0	0	0
29/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,618.0000	4,588.0000	(0.650)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
29/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	253.0000	234.0000	(7.510)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
29/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,071.0000	2,041.0000	(1.449)	0	0	0
29/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
29/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,983.0000	4,013.0000	0.753	0	0	0
29/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
29/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	190.0000	173.0000	(8.947)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	147.0000	133.0000	(9.524)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,922.0000	1,892.0000	(1.561)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,933.0000	3,963.0000	0.763	0	0	0
29/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,872.0000	1,842.0000	(1.603)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	751.0000	724.0000	(3.595)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	402.0000	378.0000	(5.970)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,917.0000	5,888.0000	(0.490)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
29/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	614.0000	588.0000	(4.235)	0	0	0
29/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,983.0000	3,013.0000	1.006	0	0	0
29/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	659.0000	633.0000	(3.945)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
29/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,967.0000	7,937.0000	(0.377)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,386.0000	1,416.0000	2.165	0	0	0
29/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	362.0000	340.0000	(6.077)	0	0	0

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29/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	230.0000	246.0000	6.957	0	0	0
29/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	848.0000	876.0000	3.302	0	0	0
29/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,041.0000	1,070.0000	2.786	0	0	0
29/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,883.0000	2,913.0000	1.041	0	0	0
29/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	200.0000	214.0000	7.000	0	0	0
29/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	200.0000	214.0000	7.000	0	0	0
29/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	107.0000	115.0000	7.477	0	0	0
29/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,083.0000	2,113.0000	1.440	0	0	0
29/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	943.0000	972.0000	3.075	0	0	0
29/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,633.0000	5,663.0000	0.533	0	0	0
29/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	844.0000	817.0000	(3.199)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,170.0000	2,141.0000	(1.336)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
29/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
29/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,733.0000	3,763.0000	0.804	0	0	0
29/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
29/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,120.0000	2,091.0000	(1.368)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,967.0000	5,938.0000	(0.486)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,834.0000	1,864.0000	1.636	0	0	0
29/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,624.0000	1,594.0000	(1.847)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
29/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,968.0000	3,938.0000	(0.756)	0	0	0
29/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,118.0000	3,088.0000	(0.962)	0	0	0

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29/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	220.0000	202.0000	(8.182)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,883.0000	5,913.0000	0.510	0	0	0
29/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,021.0000	1,991.0000	(1.484)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
29/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,971.0000	1,942.0000	(1.471)	0	0	0
29/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
29/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	6,017.0000	5,988.0000	(0.482)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	262.0000	279.0000	6.489	0	0	0
29/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,090.0000	1,119.0000	2.661	0	0	0
29/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
29/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	708.0000	735.0000	3.814	0	0	0
29/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,383.0000	4,413.0000	0.684	0	0	0
29/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	8,017.0000	7,987.0000	(0.374)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	288.0000	267.0000	(7.292)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,318.0000	4,288.0000	(0.695)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,867.0000	4,838.0000	(0.596)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,018.0000	3,988.0000	(0.747)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,934.0000	1,963.0000	1.499	0	0	0
29/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,367.0000	6,337.0000	(0.471)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,833.0000	2,863.0000	1.059	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,067.0000	8,037.0000	(0.372)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,369.0000	2,340.0000	(1.224)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,833.0000	3,863.0000	0.783	0	0	0
29/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,267.0000	6,238.0000	(0.463)	0	0	0
29/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,368.0000	3,338.0000	(0.891)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,139.0000	1,168.0000	2.546	0	0	0
29/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,368.0000	4,338.0000	(0.687)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	662.0000	689.0000	4.079	0	0	0
29/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,167.0000	8,137.0000	(0.367)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,367.0000	8,337.0000	(0.359)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,867.0000	7,837.0000	(0.381)	0	0	0
29/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,635.0000	1,664.0000	1.774	0	0	0
29/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,320.0000	2,290.0000	(1.293)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,168.0000	4,138.0000	(0.720)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,868.0000	3,838.0000	(0.776)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,317.0000	6,287.0000	(0.475)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,167.0000	6,138.0000	(0.470)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,633.0000	3,663.0000	0.826	0	0	0
29/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,317.0000	8,287.0000	(0.361)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,867.0000	5,838.0000	(0.494)	0	0	0
29/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,267.0000	8,237.0000	(0.363)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,419.0000	2,390.0000	(1.199)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,583.0000	3,613.0000	0.837	0	0	0
29/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,268.0000	4,238.0000	(0.703)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,118.0000	4,088.0000	(0.729)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,583.0000	2,613.0000	1.161	0	0	0
29/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,734.0000	1,764.0000	1.730	0	0	0
29/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,117.0000	8,087.0000	(0.370)	0	0	0
29/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,633.0000	2,663.0000	1.139	0	0	0
29/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,733.0000	2,763.0000	1.098	0	0	0
29/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	754.0000	782.0000	3.714	0	0	0
29/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,133.0000	4,163.0000	0.726	0	0	0
29/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,585.0000	1,614.0000	1.830	0	0	0
29/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,270.0000	2,240.0000	(1.322)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,418.0000	4,388.0000	(0.679)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,417.0000	6,387.0000	(0.468)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,217.0000	8,187.0000	(0.365)	0	0	0
29/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,417.0000	8,387.0000	(0.356)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	801.0000	829.0000	3.496	0	0	0
29/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,784.0000	1,814.0000	1.682	0	0	0
29/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,220.0000	2,190.0000	(1.351)	0	0	0
29/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,218.0000	4,188.0000	(0.711)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,783.0000	3,813.0000	0.793	0	0	0
29/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,783.0000	2,813.0000	1.078	0	0	0
29/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,217.0000	6,188.0000	(0.466)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	446.0000	469.0000	5.157	0	0	0
29/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	85.0000	76.0000	(10.588)	0	0	0
29/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	368.0000	389.0000	5.707	0	0	0
29/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,067.0000	6,038.0000	(0.478)	0	0	0
29/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,568.0000	4,538.0000	(0.657)	0	0	0
29/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,933.0000	5,963.0000	0.506	0	0	0
29/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,433.0000	4,463.0000	0.677	0	0	0
29/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	617.0000	643.0000	4.214	0	0	0
29/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	530.0000	555.0000	4.717	0	0	0
29/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
29/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

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29/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,933.0000	2,963.0000	1.023	0	0	0
29/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,068.0000	3,038.0000	(0.978)	0	0	0
29/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,574.0000	1,545.0000	(1.842)	0	0	0
29/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,436.0000	1,465.0000	2.019	0	0	0
29/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15			Currency Future	6.5402	6.5696	0.450	0.0000	0.0000	118
29/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,088.0000	2,060.0000	(1.341)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	263.0000	275.0000	4.563	0	0	0
29/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	332.0000	348.0000	4.819	0	0	0
29/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	173.0000	182.0000	5.202	0	0	0
29/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	495.0000	475.0000	(4.040)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	282.0000	295.0000	4.610	0	0	0
29/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,940.0000	3,970.0000	0.761	0	0	0
29/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,110.0000	8,081.0000	(0.358)	0	0	0
29/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,282.0000	2,253.0000	(1.271)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	242.0000	228.0000	(5.785)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	533.0000	512.0000	(3.940)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	186.0000	195.0000	4.839	0	0	0
29/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,063.0000	4,034.0000	(0.714)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,263.0000	4,233.0000	(0.704)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,990.0000	4,020.0000	0.752	0	0	0
29/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	388.0000	406.0000	4.639	0	0	0
29/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	355.0000	337.0000	(5.070)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,260.0000	8,231.0000	(0.351)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	198.0000	186.0000	(6.061)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	322.0000	306.0000	(4.969)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	245.0000	257.0000	4.898	0	0	0
29/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0

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29/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,213.0000	4,183.0000	(0.712)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,261.0000	6,231.0000	(0.479)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	220.0000	206.0000	(6.364)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	292.0000	275.0000	(5.822)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,940.0000	2,970.0000	1.020	0	0	0
29/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	360.0000	376.0000	4.444	0	0	0
29/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,410.0000	8,381.0000	(0.345)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	589.0000	612.0000	3.905	0	0	0
29/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	199.0000	208.0000	4.523	0	0	0
29/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,942.0000	1,914.0000	(1.442)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,210.0000	8,181.0000	(0.353)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	160.0000	150.0000	(6.250)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,944.0000	1,973.0000	1.492	0	0	0
29/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	199.0000	208.0000	4.523	0	0	0
29/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,092.0000	2,122.0000	1.434	0	0	0
29/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,598.0000	1,626.0000	1.752	0	0	0
29/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	423.0000	404.0000	(4.492)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,211.0000	6,181.0000	(0.483)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	789.0000	815.0000	3.295	0	0	0
29/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	419.0000	437.0000	4.296	0	0	0
29/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	322.0000	306.0000	(4.969)	0	0	0

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29/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
29/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,090.0000	4,120.0000	0.733	0	0	0
29/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	965.0000	993.0000	2.902	0	0	0
29/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,233.0000	2,205.0000	(1.254)	0	0	0
29/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,379.0000	2,351.0000	(1.177)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	553.0000	574.0000	3.797	0	0	0
29/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,590.0000	2,621.0000	1.197	0	0	0
29/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	263.0000	275.0000	4.563	0	0	0
29/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,108.0000	1,136.0000	2.527	0	0	0
29/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,860.0000	7,831.0000	(0.369)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
29/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,910.0000	7,881.0000	(0.367)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	8,010.0000	7,981.0000	(0.362)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	666.0000	690.0000	3.604	0	0	0
29/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	266.0000	251.0000	(5.639)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	572.0000	550.0000	(3.846)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,061.0000	6,031.0000	(0.495)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,990.0000	3,020.0000	1.003	0	0	0
29/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	306.0000	321.0000	4.902	0	0	0
29/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	459.0000	439.0000	(4.357)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	450.0000	469.0000	4.222	0	0	0
29/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,428.0000	2,400.0000	(1.153)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	178.0000	167.0000	(6.180)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,411.0000	6,381.0000	(0.468)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,163.0000	4,133.0000	(0.721)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,911.0000	5,881.0000	(0.508)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	459.0000	439.0000	(4.357)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	419.0000	437.0000	4.296	0	0	0
29/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	693.0000	670.0000	(3.319)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,185.0000	2,156.0000	(1.327)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,060.0000	8,031.0000	(0.360)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,913.0000	3,884.0000	(0.741)	0	0	0
29/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	152.0000	159.0000	4.605	0	0	0
29/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
29/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,412.0000	4,383.0000	(0.657)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,161.0000	6,131.0000	(0.487)	0	0	0
29/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	388.0000	370.0000	(4.639)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,790.0000	2,820.0000	1.075	0	0	0
29/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,090.0000	3,120.0000	0.971	0	0	0
29/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	127.0000	119.0000	(6.299)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,362.0000	4,333.0000	(0.665)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,160.0000	8,131.0000	(0.355)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
29/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	517.0000	538.0000	4.062	0	0	0
29/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,111.0000	6,081.0000	(0.491)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	832.0000	859.0000	3.245	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	388.0000	370.0000	(4.639)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	706.0000	731.0000	3.541	0	0	0
29/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,795.0000	1,824.0000	1.616	0	0	0
29/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	483.0000	503.0000	4.141	0	0	0
29/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	611.0000	589.0000	(3.601)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,640.0000	3,670.0000	0.824	0	0	0
29/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	965.0000	993.0000	2.902	0	0	0
29/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	1,994.0000	2,023.0000	1.454	0	0	0
29/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
29/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,640.0000	2,671.0000	1.174	0	0	0
29/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	6,011.0000	5,981.0000	(0.499)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	483.0000	503.0000	4.141	0	0	0
29/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,647.0000	1,676.0000	1.761	0	0	0
29/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	4,013.0000	3,984.0000	(0.723)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,361.0000	6,331.0000	(0.472)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
29/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,040.0000	2,012.0000	(1.373)	0	0	0
29/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
29/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	920.0000	948.0000	3.043	0	0	0
29/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,893.0000	1,865.0000	(1.479)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,740.0000	3,770.0000	0.802	0	0	0
29/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,136.0000	2,108.0000	(1.311)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,011.0000	1,039.0000	2.770	0	0	0
29/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,740.0000	2,770.0000	1.095	0	0	0
29/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,113.0000	4,084.0000	(0.705)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,864.0000	3,834.0000	(0.776)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,746.0000	1,775.0000	1.661	0	0	0
29/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,360.0000	8,331.0000	(0.347)	0	0	0
29/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,861.0000	5,831.0000	(0.512)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,060.0000	1,088.0000	2.642	0	0	0
29/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,156.0000	1,185.0000	2.509	0	0	0
29/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,142.0000	2,172.0000	1.401	0	0	0
29/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,895.0000	1,924.0000	1.530	0	0	0
29/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,991.0000	1,963.0000	(1.406)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,590.0000	3,620.0000	0.836	0	0	0
29/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,963.0000	3,934.0000	(0.732)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,890.0000	2,920.0000	1.038	0	0	0
29/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,140.0000	4,170.0000	0.725	0	0	0
29/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,690.0000	3,720.0000	0.813	0	0	0
29/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,890.0000	3,920.0000	0.771	0	0	0
29/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,310.0000	8,281.0000	(0.349)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,043.0000	2,073.0000	1.468	0	0	0
29/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,690.0000	2,720.0000	1.115	0	0	0
29/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,961.0000	5,931.0000	(0.503)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,790.0000	3,820.0000	0.792	0	0	0
29/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,311.0000	6,281.0000	(0.475)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,040.0000	3,070.0000	0.987	0	0	0
29/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,140.0000	3,170.0000	0.955	0	0	0
29/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	627.0000	651.0000	3.828	0	0	0
29/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,960.0000	7,931.0000	(0.364)	0	0	0
29/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	178.0000	167.0000	(6.180)	0	0	0
29/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,040.0000	4,070.0000	0.743	0	0	0
29/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,312.0000	4,283.0000	(0.673)	0	0	0
29/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,696.0000	1,725.0000	1.710	0	0	0
29/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,330.0000	2,302.0000	(1.202)	0	0	0
29/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	747.0000	773.0000	3.481	0	0	0
29/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	876.0000	903.0000	3.082	0	0	0
29/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,840.0000	2,870.0000	1.056	0	0	0
29/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,845.0000	1,874.0000	1.572	0	0	0
29/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,840.0000	3,870.0000	0.781	0	0	0
29/09/2009	ZAAD	2010/06/14			Currency Future	6.5887	6.6156	0.408	0.0000	0.0000	100
29/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,121.0000	1,145.0000	2.141	0	0	0
29/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,948.0000	1,975.0000	1.386	0	0	0
29/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,964.0000	5,937.0000	(0.453)	0	0	0
29/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	344.0000	330.0000	(4.070)	0	0	0
29/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,962.0000	7,936.0000	(0.327)	0	0	0
29/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
29/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	982.0000	1,006.0000	2.444	0	0	0
29/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
29/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,940.0000	2,967.0000	0.918	0	0	0
29/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	341.0000	353.0000	3.519	0	0	0
29/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,919.0000	3,892.0000	(0.689)	0	0	0
29/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
29/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	403.0000	388.0000	(3.722)	0	0	0
29/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,030.0000	2,005.0000	(1.232)	0	0	0
29/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	317.0000	304.0000	(4.101)	0	0	0
29/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
29/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,914.0000	5,887.0000	(0.457)	0	0	0

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29/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,047.0000	2,073.0000	1.270	0	0	0
29/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,062.0000	8,035.0000	(0.335)	0	0	0
29/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	406.0000	420.0000	3.448	0	0	0
29/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
29/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,912.0000	7,886.0000	(0.329)	0	0	0
29/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	383.0000	395.0000	3.133	0	0	0
29/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,040.0000	3,067.0000	0.888	0	0	0
29/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,982.0000	1,957.0000	(1.261)	0	0	0
29/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,064.0000	6,037.0000	(0.445)	0	0	0
29/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	360.0000	372.0000	3.333	0	0	0
29/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,039.0000	4,066.0000	0.668	0	0	0
29/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,096.0000	2,123.0000	1.288	0	0	0
29/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,068.0000	4,041.0000	(0.664)	0	0	0
29/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,073.0000	1,097.0000	2.237	0	0	0
29/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
29/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,089.0000	3,116.0000	0.874	0	0	0
29/09/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	3,939.0000	3,966.0000	0.685	0	0	0
29/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	371.0000	357.0000	(3.774)	0	0	0
29/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	324.0000	335.0000	3.395	0	0	0
29/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,124.0000	2,099.0000	(1.177)	0	0	0
29/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,089.0000	4,116.0000	0.660	0	0	0
29/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	435.0000	419.0000	(3.678)	0	0	0
29/09/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	1,998.0000	2,024.0000	1.301	0	0	0
29/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	3,989.0000	4,016.0000	0.677	0	0	0
29/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	8,012.0000	7,986.0000	(0.325)	0	0	0
29/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0

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29/09/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,026.0000	1,050.0000	2.339	0	0	0
29/09/2009	ZAAD 2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/09/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	2,990.0000	3,017.0000	0.903	0	0	0
29/09/2009	ZAAD 2010/06/14	10.55	Put	Currency Future	3,968.0000	3,942.0000	(0.655)	0	0	0
29/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	6,014.0000	5,987.0000	(0.449)	0	0	0
29/09/2009	ZAAD 2010/06/14	5.60	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
29/09/2009	ZAAD 2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/09/2009	ZAAD 2010/06/14	10.60	Put	Currency Future	4,018.0000	3,991.0000	(0.672)	0	0	0
29/09/2009	ZAAD 2010/06/14	8.60	Put	Currency Future	2,078.0000	2,053.0000	(1.203)	0	0	0
29/09/2009	ZAAD 2010/06/14	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/09/2009	ZAAD 2010/06/14	8.60	Call	Currency Future	67.0000	69.0000	2.985	0	0	0

**Grand Total:** **1,010,193**