



Derivatives High/Low Report

High/Low for 13/10/2009

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
13/10/2009	\$ / R 2009/12/14			Currency Future	7.3874	7.4440	0.766	7.4900	7.3800	349,210
13/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,613.0000	5,556.0000	(1.015)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,713.0000	4,656.0000	(1.209)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,663.0000	5,606.0000	(1.007)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	56.0000	46.0000	(17.857)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	162.0000	140.0000	(13.580)	0	0	100
13/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	142.0000	121.0000	(14.789)	0	0	5,000
13/10/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,963.0000	7,906.0000	(0.716)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	299.0000	334.0000	11.706	0	0	0
13/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	151.0000	169.0000	11.921	0	0	39
13/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	67.0000	55.0000	(17.910)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	220.0000	248.0000	12.727	0	0	13,513
13/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	138.0000	154.0000	11.594	0	0	0
13/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	364.0000	325.0000	(10.714)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	504.0000	549.0000	8.929	0	0	0
13/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
13/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	400.0000	360.0000	(10.000)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,417.0000	2,361.0000	(2.317)	0	0	0
13/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,539.0000	1,595.0000	3.639	0	0	0
13/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,775.0000	1,720.0000	(3.099)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	544.0000	590.0000	8.456	0	0	0
13/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	330.0000	365.0000	10.606	0	0	0
13/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	956.0000	904.0000	(5.439)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,913.0000	3,856.0000	(1.457)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	37.0000	40.0000	8.108	0	0	247
13/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
13/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	87.0000	97.0000	11.494	0	0	1,700
13/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	864.0000	812.0000	(6.019)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,579.0000	1,524.0000	(3.483)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	40.0000	44.0000	10.000	0	0	50
13/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
13/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,288.0000	1,233.0000	(4.270)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	438.0000	396.0000	(9.589)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,487.0000	2,544.0000	2.292	0	0	0
13/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,088.0000	2,144.0000	2.682	0	0	0
13/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	818.0000	768.0000	(6.112)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,738.0000	1,795.0000	3.280	0	0	0
13/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
13/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,466.0000	2,410.0000	(2.271)	0	0	0
13/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,413.0000	7,356.0000	(0.769)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	183.0000	203.0000	10.929	0	0	747
13/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	75
13/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	67.0000	55.0000	(17.910)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	295.0000	259.0000	(12.203)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,433.0000	1,378.0000	(3.838)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	25.0000	27.0000	8.000	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
13/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	504.0000	549.0000	8.929	0	0	0
13/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	759.0000	811.0000	6.851	0	0	0
13/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,513.0000	7,456.0000	(0.759)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	438.0000	396.0000	(9.589)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
13/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,313.0000	3,257.0000	(1.690)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,863.0000	5,806.0000	(0.972)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,963.0000	4,906.0000	(1.148)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	104.0000	116.0000	11.538	0	0	0
13/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	47.0000	52.0000	10.638	0	0	100
13/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	864.0000	812.0000	(6.019)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	1,049.0000	996.0000	(5.052)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,384.0000	1,329.0000	(3.974)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	517.0000	472.0000	(8.704)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	946.0000	1,000.0000	5.708	0	0	0
13/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	233.0000	204.0000	(12.446)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
13/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	558.0000	512.0000	(8.244)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,864.0000	2,808.0000	(1.955)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,566.0000	2,510.0000	(2.182)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	207.0000	181.0000	(12.560)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	910.0000	858.0000	(5.714)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	51.0000	56.0000	9.804	0	0	87
13/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
13/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,239.0000	1,185.0000	(4.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,263.0000	5,206.0000	(1.083)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,563.0000	7,506.0000	(0.754)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	263.0000	229.0000	(12.928)	0	0	10
13/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	517.0000	472.0000	(8.704)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
13/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	729.0000	680.0000	(6.722)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,092.0000	1,148.0000	5.128	0	0	0
13/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,589.0000	1,645.0000	3.524	0	0	0
13/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	245.0000	275.0000	12.245	0	0	0
13/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,587.0000	2,644.0000	2.203	0	0	0
13/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,563.0000	8,506.0000	(0.666)	0	0	0
13/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,788.0000	1,845.0000	3.188	0	0	0
13/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,340.0000	1,396.0000	4.179	0	0	0
13/10/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	685.0000	636.0000	(7.153)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,336.0000	1,281.0000	(4.117)	0	0	0
13/10/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,715.0000	2,659.0000	(2.063)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,288.0000	1,233.0000	(4.270)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,087.0000	4,144.0000	1.395	0	0	0
13/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,563.0000	6,506.0000	(0.869)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,337.0000	3,394.0000	1.708	0	0	0
13/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
13/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,367.0000	2,311.0000	(2.366)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,787.0000	2,844.0000	2.045	0	0	0
13/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	1,988.0000	2,044.0000	2.817	0	0	0
13/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	200.0000	223.0000	11.500	0	0	21
13/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	599.0000	553.0000	(7.679)	0	0	100
13/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	773.0000	723.0000	(6.468)	0	0	0

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13/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,563.0000	3,506.0000	(1.600)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,463.0000	5,406.0000	(1.043)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,263.0000	5,206.0000	(1.083)	0	0	0
13/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,137.0000	3,194.0000	1.817	0	0	0
13/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	104.0000	116.0000	11.538	0	0	10
13/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
13/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,763.0000	4,706.0000	(1.197)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,263.0000	4,206.0000	(1.337)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,237.0000	3,294.0000	1.761	0	0	0
13/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	805.0000	857.0000	6.460	0	0	0
13/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	994.0000	1,049.0000	5.533	0	0	0
13/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	72.0000	80.0000	11.111	0	0	2,560
13/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	642.0000	594.0000	(7.477)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
13/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,913.0000	7,856.0000	(0.720)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,037.0000	3,094.0000	1.877	0	0	0
13/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,164.0000	3,107.0000	(1.802)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,336.0000	1,281.0000	(4.117)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,466.0000	2,410.0000	(2.271)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	114.0000	127.0000	11.404	0	0	0
13/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,863.0000	6,806.0000	(0.831)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
13/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
13/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	330.0000	365.0000	10.606	0	0	0
13/10/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,163.0000	8,106.0000	(0.698)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,663.0000	4,606.0000	(1.222)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,713.0000	7,656.0000	(0.739)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	1,002.0000	950.0000	(5.190)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,164.0000	3,107.0000	(1.802)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,163.0000	4,106.0000	(1.369)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,663.0000	6,606.0000	(0.855)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,087.0000	3,144.0000	1.846	0	0	0
13/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	66.0000	74.0000	12.121	0	0	100
13/10/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,628.0000	1,573.0000	(3.378)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	47.0000	38.0000	(19.149)	0	0	0
13/10/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,481.0000	1,426.0000	(3.714)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,763.0000	3,706.0000	(1.515)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	585.0000	632.0000	8.034	0	0	0
13/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,238.0000	2,294.0000	2.502	0	0	0
13/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
13/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	79.0000	65.0000	(17.722)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,737.0000	2,794.0000	2.083	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	477.0000	433.0000	(9.224)	0	0	0
13/10/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,863.0000	8,806.0000	(0.643)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
13/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,241.0000	1,297.0000	4.512	0	0	0
13/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,537.0000	2,594.0000	2.247	0	0	0
13/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,138.0000	2,194.0000	2.619	0	0	0
13/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	477.0000	433.0000	(9.224)	0	0	200
13/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,513.0000	4,456.0000	(1.263)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,963.0000	3,906.0000	(1.438)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	142.0000	121.0000	(14.789)	0	0	0
13/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	114.0000	127.0000	11.404	0	0	0
13/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	79.0000	88.0000	11.392	0	0	200
13/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,913.0000	4,856.0000	(1.160)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,530.0000	1,475.0000	(3.595)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,813.0000	5,756.0000	(0.981)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,825.0000	1,769.0000	(3.068)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	627.0000	675.0000	7.656	0	0	0
13/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,663.0000	8,606.0000	(0.658)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	100
13/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	642.0000	594.0000	(7.477)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,516.0000	2,460.0000	(2.226)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,413.0000	5,356.0000	(1.053)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	7,063.0000	7,006.0000	(0.807)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,437.0000	2,494.0000	2.339	0	0	0
13/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,363.0000	7,306.0000	(0.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	263.0000	229.0000	(12.928)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,142.0000	1,198.0000	4.904	0	0	0
13/10/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	898.0000	952.0000	6.013	0	0	0
13/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,163.0000	7,106.0000	(0.796)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	166.0000	185.0000	11.446	0	0	0
13/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,615.0000	2,559.0000	(2.141)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	6,063.0000	6,006.0000	(0.940)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	466.0000	509.0000	9.227	0	0	0
13/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	8,013.0000	7,956.0000	(0.711)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,437.0000	3,494.0000	1.658	0	0	0
13/10/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,530.0000	1,475.0000	(3.595)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	4.0000	4.0000	-	0	0	11,185
13/10/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,170.0000	2,114.0000	(2.581)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,387.0000	2,444.0000	2.388	0	0	0
13/10/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	7,113.0000	7,056.0000	(0.801)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	92.0000	77.0000	(16.304)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
13/10/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,613.0000	6,556.0000	(0.862)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,439.0000	1,496.0000	3.961	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,038.0000	2,094.0000	2.748	0	0	0
13/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,113.0000	9,056.0000	(0.625)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	329.0000	291.0000	(11.550)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/10/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	3,064.0000	3,007.0000	(1.860)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,313.0000	5,256.0000	(1.073)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,563.0000	4,506.0000	(1.249)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	851.0000	904.0000	6.228	0	0	0
13/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,913.0000	6,856.0000	(0.825)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	166.0000	185.0000	11.446	0	0	0
13/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,144.0000	1,090.0000	(4.720)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,071.0000	2,016.0000	(2.656)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,726.0000	1,671.0000	(3.187)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,363.0000	6,306.0000	(0.896)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,043.0000	1,099.0000	5.369	0	0	0
13/10/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	329.0000	291.0000	(11.550)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	438.0000	396.0000	(9.589)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,713.0000	5,656.0000	(0.998)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,163.0000	5,106.0000	(1.104)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,513.0000	6,456.0000	(0.875)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,390.0000	1,446.0000	4.029	0	0	0
13/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,537.0000	3,594.0000	1.612	0	0	0
13/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	200.0000	223.0000	11.500	0	0	0
13/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,825.0000	1,769.0000	(3.068)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,192.0000	1,138.0000	(4.530)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
13/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,765.0000	2,708.0000	(2.061)	0	0	0
13/10/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,888.0000	1,945.0000	3.019	0	0	0
13/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,715.0000	2,659.0000	(2.063)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,338.0000	2,394.0000	2.395	0	0	0
13/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	361.0000	399.0000	10.526	0	0	0
13/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	4,063.0000	4,006.0000	(1.403)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	430.0000	471.0000	9.535	0	0	0
13/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	7,013.0000	6,956.0000	(0.813)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
13/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	2,022.0000	1,966.0000	(2.770)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	5,013.0000	4,956.0000	(1.137)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,763.0000	7,706.0000	(0.734)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,290.0000	1,346.0000	4.341	0	0	0
13/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,887.0000	2,944.0000	1.974	0	0	0
13/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	1,002.0000	950.0000	(5.190)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,613.0000	4,556.0000	(1.236)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,463.0000	3,407.0000	(1.617)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,837.0000	3,894.0000	1.486	0	0	0
13/10/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	124.0000	105.0000	(15.323)	0	0	0
13/10/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,713.0000	8,656.0000	(0.654)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,463.0000	7,406.0000	(0.764)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,463.0000	8,406.0000	(0.674)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	2,987.0000	3,044.0000	1.908	0	0	0
13/10/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	9,013.0000	8,956.0000	(0.632)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	729.0000	680.0000	(6.722)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,765.0000	2,708.0000	(2.061)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,579.0000	1,524.0000	(3.483)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,763.0000	6,706.0000	(0.843)	0	0	0
13/10/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,963.0000	8,906.0000	(0.636)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
13/10/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,813.0000	3,756.0000	(1.495)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,863.0000	3,806.0000	(1.476)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,613.0000	8,556.0000	(0.662)	0	0	0
13/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	1,938.0000	1,994.0000	2.890	0	0	0
13/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,463.0000	6,406.0000	(0.882)	0	0	0
13/10/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
13/10/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,913.0000	3,856.0000	(1.457)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,481.0000	1,426.0000	(3.714)	0	0	0
13/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,963.0000	6,906.0000	(0.819)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,713.0000	3,656.0000	(1.535)	0	0	0
13/10/2009	\$ / R 2009/12/14	14.15	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
13/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,937.0000	2,994.0000	1.941	0	0	0
13/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,923.0000	1,867.0000	(2.912)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,665.0000	2,609.0000	(2.101)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,163.0000	4,106.0000	(1.369)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,863.0000	7,806.0000	(0.725)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	6,013.0000	5,956.0000	(0.948)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	956.0000	904.0000	(5.439)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,071.0000	2,016.0000	(2.656)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,713.0000	6,656.0000	(0.849)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
13/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,513.0000	4,456.0000	(1.263)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,287.0000	3,344.0000	1.734	0	0	0
13/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	107.0000	90.0000	(15.888)	0	0	0
13/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,188.0000	2,244.0000	2.559	0	0	0
13/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,937.0000	2,994.0000	1.941	0	0	0
13/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,963.0000	5,906.0000	(0.956)	0	0	0
13/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.20	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
13/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,213.0000	7,156.0000	(0.790)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,913.0000	4,856.0000	(1.160)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,463.0000	4,406.0000	(1.277)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,489.0000	1,545.0000	3.761	0	0	0
13/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	15,512
13/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,113.0000	4,056.0000	(1.386)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,813.0000	4,756.0000	(1.184)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,213.0000	4,156.0000	(1.353)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,763.0000	8,706.0000	(0.650)	0	0	0
13/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,288.0000	2,344.0000	2.448	0	0	0
13/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,191.0000	1,247.0000	4.702	0	0	0
13/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,637.0000	3,694.0000	1.567	0	0	0
13/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,192.0000	1,138.0000	(4.530)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,637.0000	2,694.0000	2.162	0	0	0
13/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,187.0000	3,244.0000	1.789	0	0	0
13/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,263.0000	8,206.0000	(0.690)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	670.0000	720.0000	7.463	0	0	0
13/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,687.0000	2,744.0000	2.121	0	0	0
13/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,387.0000	3,444.0000	1.683	0	0	0
13/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,063.0000	9,006.0000	(0.629)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,813.0000	8,756.0000	(0.647)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,687.0000	3,744.0000	1.546	0	0	0
13/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,639.0000	1,695.0000	3.417	0	0	0
13/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,813.0000	6,756.0000	(0.837)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,513.0000	8,456.0000	(0.670)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,487.0000	3,544.0000	1.635	0	0	0
13/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,363.0000	8,306.0000	(0.682)	0	0	0
13/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	0.0000	4,044.0000	100.000	0	0	0
13/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	395.0000	434.0000	9.873	0	0	0
13/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,913.0000	8,856.0000	(0.640)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,964.0000	2,908.0000	(1.889)	0	0	0
13/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,713.0000	5,656.0000	(0.998)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,663.0000	3,606.0000	(1.556)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	2,120.0000	2,065.0000	(2.594)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,318.0000	2,262.0000	(2.416)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,463.0000	4,406.0000	(1.277)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,963.0000	5,906.0000	(0.956)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,113.0000	5,056.0000	(1.115)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	5,063.0000	5,006.0000	(1.126)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,513.0000	3,457.0000	(1.594)	0	0	0
13/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,239.0000	1,185.0000	(4.358)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,213.0000	6,156.0000	(0.917)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,923.0000	1,867.0000	(2.912)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,313.0000	6,256.0000	(0.903)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	3,000
13/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,313.0000	4,256.0000	(1.322)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,113.0000	6,056.0000	(0.932)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,413.0000	3,357.0000	(1.641)	0	0	0
13/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,688.0000	1,745.0000	3.377	0	0	0
13/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,413.0000	6,356.0000	(0.889)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,513.0000	5,456.0000	(1.034)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,114.0000	3,057.0000	(1.830)	0	0	0
13/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	271.0000	303.0000	11.808	0	0	0
13/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,219.0000	2,163.0000	(2.524)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,268.0000	2,212.0000	(2.469)	0	0	0
13/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,737.0000	3,794.0000	1.525	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
13/10/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,913.0000	5,856.0000	(0.964)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,413.0000	4,356.0000	(1.292)	0	0	0
13/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,815.0000	2,758.0000	(2.025)	0	0	0
13/10/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	184.0000	159.0000	(13.587)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	4,013.0000	3,956.0000	(1.420)	0	0	0
13/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,433.0000	1,378.0000	(3.838)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,213.0000	5,156.0000	(1.093)	0	0	0
13/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,413.0000	5,356.0000	(1.053)	0	0	0
13/10/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,973.0000	1,917.0000	(2.838)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,837.0000	3,894.0000	1.486	0	0	0
13/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,863.0000	4,806.0000	(1.172)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,837.0000	2,894.0000	2.009	0	0	0
13/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,413.0000	8,356.0000	(0.678)	0	0	0
13/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,263.0000	4,206.0000	(1.337)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
13/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,663.0000	3,606.0000	(1.556)	0	0	0
13/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	627.0000	675.0000	7.656	0	0	0
13/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	851.0000	904.0000	6.228	0	0	0
13/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,463.0000	5,406.0000	(1.043)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,587.0000	3,644.0000	1.589	0	0	0
13/10/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,838.0000	1,895.0000	3.101	0	0	0
13/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,726.0000	1,671.0000	(3.187)	0	0	0
13/10/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	714.0000	765.0000	7.143	0	0	0
13/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,587.0000	2,644.0000	2.203	0	0	0
13/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,589.0000	1,645.0000	3.524	0	0	0
13/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,713.0000	4,656.0000	(1.209)	0	0	0
13/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,318.0000	2,262.0000	(2.416)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,313.0000	8,256.0000	(0.686)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,363.0000	4,306.0000	(1.306)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,566.0000	2,510.0000	(2.182)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,874.0000	1,818.0000	(2.988)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,963.0000	4,906.0000	(1.148)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,563.0000	5,506.0000	(1.025)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,413.0000	4,356.0000	(1.292)	0	0	0
13/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,263.0000	6,206.0000	(0.910)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,163.0000	6,106.0000	(0.925)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,213.0000	8,156.0000	(0.694)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,113.0000	8,056.0000	(0.703)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,937.0000	3,994.0000	1.448	0	0	0
13/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,938.0000	1,994.0000	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
13/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,887.0000	3,944.0000	1.466	0	0	0
13/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	946.0000	1,000.0000	5.708	0	0	0
13/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,213.0000	3,157.0000	(1.743)	0	0	0
13/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	8,063.0000	8,006.0000	(0.707)	0	0	0
13/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,613.0000	3,556.0000	(1.578)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,815.0000	2,758.0000	(2.025)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,219.0000	2,163.0000	(2.524)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,413.0000	3,357.0000	(1.641)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,263.0000	3,207.0000	(1.716)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,363.0000	3,307.0000	(1.665)	0	0	0
13/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,787.0000	3,844.0000	1.505	0	0	0
13/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	3,014.0000	2,957.0000	(1.891)	0	0	0
13/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,914.0000	2,858.0000	(1.922)	0	0	0
13/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	\$ / R	2010/03/15			Currency Future	7.5147	7.5720	0.763	7.6000	7.5500	30,646
13/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	134.0000	143.0000	6.716	0	0	15,890
13/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,120.0000	1,071.0000	(4.375)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	864.0000	819.0000	(5.208)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,436.0000	6,379.0000	(0.886)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,141.0000	2,088.0000	(2.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,823.0000	1,879.0000	3.072	0	0	0
13/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,165.0000	3,222.0000	1.801	0	0	0
13/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	218.0000	197.0000	(9.633)	0	0	110
13/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	1,033.0000	985.0000	(4.647)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	905.0000	860.0000	(4.972)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,840.0000	4,784.0000	(1.157)	0	0	0
13/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,136.0000	8,078.0000	(0.713)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,119.0000	2,176.0000	2.690	0	0	0
13/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,921.0000	1,978.0000	2.967	0	0	0
13/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	372.0000	401.0000	7.796	0	0	0
13/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	208.0000	222.0000	6.731	0	0	0
13/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	147.0000	157.0000	6.803	0	0	0
13/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	170.0000	182.0000	7.059	0	0	0
13/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
13/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,149.0000	4,092.0000	(1.374)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,099.0000	4,043.0000	(1.366)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,655.0000	3,598.0000	(1.560)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	532.0000	569.0000	6.955	0	0	0
13/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	743.0000	700.0000	(5.787)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	128.0000	137.0000	7.031	0	0	0
13/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,161.0000	3,106.0000	(1.740)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	665.0000	625.0000	(6.015)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,537.0000	5,480.0000	(1.029)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	421.0000	453.0000	7.601	0	0	0
13/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	971.0000	1,021.0000	5.149	0	0	0
13/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,164.0000	1,115.0000	(4.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,620.0000	1,567.0000	(3.272)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,952.0000	3,895.0000	(1.442)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,186.0000	6,129.0000	(0.921)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
13/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,076.0000	1,028.0000	(4.461)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,721.0000	2,666.0000	(2.021)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,139.0000	5,082.0000	(1.109)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	306.0000	281.0000	(8.170)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,298.0000	1,248.0000	(3.852)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
13/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,247.0000	4,191.0000	(1.319)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,408.0000	3,352.0000	(1.643)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,237.0000	2,183.0000	(2.414)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,761.0000	1,708.0000	(3.010)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	84.0000	73.0000	(13.095)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,115.0000	3,173.0000	1.862	0	0	0
13/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	357.0000	329.0000	(7.843)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
13/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,836.0000	5,779.0000	(0.977)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	848.0000	895.0000	5.542	0	0	0
13/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	519.0000	482.0000	(7.129)	492	492	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	555.0000	517.0000	(6.847)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
13/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	929.0000	978.0000	5.274	0	0	0
13/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	734.0000	777.0000	5.858	0	0	0
13/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	284.0000	304.0000	7.042	0	0	10
13/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,902.0000	3,846.0000	(1.435)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	2,046.0000	1,992.0000	(2.639)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,527.0000	1,475.0000	(3.405)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	65.0000	56.0000	(13.846)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,774.0000	1,830.0000	3.157	0	0	0
13/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	990.0000	943.0000	(4.747)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,430.0000	2,375.0000	(2.263)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,099.0000	4,043.0000	(1.366)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,358.0000	3,302.0000	(1.668)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
13/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
13/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,916.0000	2,973.0000	1.955	0	0	0
13/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	947.0000	901.0000	(4.857)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
13/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	4,050.0000	3,994.0000	(1.383)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,903.0000	1,849.0000	(2.838)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,855.0000	1,802.0000	(2.857)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,014.0000	1,064.0000	4.931	0	0	0
13/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	162.0000	173.0000	6.790	0	0	0
13/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,478.0000	2,423.0000	(2.220)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,627.0000	1,683.0000	3.442	0	0	0
13/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	447.0000	480.0000	7.383	0	0	0
13/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	823.0000	779.0000	(5.346)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,189.0000	2,135.0000	(2.467)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
13/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,986.0000	5,929.0000	(0.952)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	188.0000	201.0000	6.915	0	0	279
13/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,575.0000	2,520.0000	(2.136)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	103.0000	110.0000	6.796	0	0	0
13/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,766.0000	2,823.0000	2.061	0	0	0
13/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	269.0000	289.0000	7.435	0	0	0
13/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,388.0000	1,338.0000	(3.602)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	242.0000	260.0000	7.438	0	0	0
13/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,803.0000	3,747.0000	(1.473)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	5,039.0000	4,982.0000	(1.131)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,818.0000	2,763.0000	(1.952)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,115.0000	4,172.0000	1.385	0	0	0
13/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	474.0000	509.0000	7.384	0	0	0
13/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,196.0000	1,250.0000	4.515	0	0	0
13/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	628.0000	588.0000	(6.369)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,791.0000	4,734.0000	(1.190)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,478.0000	2,423.0000	(2.220)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	17.0000	17.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,687.0000	5,630.0000	(1.002)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	260.0000	237.0000	(8.846)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	697.0000	740.0000	6.169	0	0	0
13/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	163.0000	147.0000	(9.816)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,388.0000	5,331.0000	(1.058)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,367.0000	2,424.0000	2.408	0	0	0
13/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,578.0000	1,634.0000	3.549	0	0	0
13/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,585.0000	8,528.0000	(0.664)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,169.0000	2,225.0000	2.582	0	0	0
13/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
13/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
13/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
13/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,970.0000	2,027.0000	2.893	0	0	0
13/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	219.0000	234.0000	6.849	0	0	0
13/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,189.0000	2,135.0000	(2.467)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,309.0000	3,253.0000	(1.692)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,867.0000	2,812.0000	(1.918)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
13/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,666.0000	1,614.0000	(3.121)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	387.0000	355.0000	(8.269)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	704.0000	662.0000	(5.966)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,434.0000	1,383.0000	(3.556)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,112.0000	3,056.0000	(1.799)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	6,036.0000	5,979.0000	(0.944)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
13/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,998.0000	1,945.0000	(2.653)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	119.0000	105.0000	(11.765)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,965.0000	3,023.0000	1.956	0	0	0
13/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	352.0000	377.0000	7.102	0	0	15,890
13/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	316.0000	339.0000	7.278	0	0	279
13/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	783.0000	739.0000	(5.619)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,942.0000	3,885.0000	(1.446)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
13/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	133.0000	118.0000	(11.278)	0	0	0
13/10/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	5,089.0000	5,032.0000	(1.120)	0	0	0
13/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	282.0000	258.0000	(8.511)	0	0	0
13/10/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	451.0000	417.0000	(7.539)	0	0	0
13/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	117.0000	125.0000	6.838	0	0	0
13/10/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	99.0000	105.0000	6.061	0	0	0
13/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,853.0000	3,796.0000	(1.479)	0	0	0
13/10/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/10/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	396.0000	426.0000	7.576	0	0	0
13/10/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	123.0000	131.0000	6.504	0	0	0
13/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,818.0000	2,763.0000	(1.952)	0	0	0
13/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,853.0000	3,796.0000	(1.479)	0	0	0
13/10/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,333.0000	2,279.0000	(2.315)	0	0	0
13/10/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,623.0000	2,568.0000	(2.097)	0	0	0
13/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,586.0000	6,529.0000	(0.865)	0	0	0
13/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,065.0000	3,123.0000	1.892	0	0	0
13/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,890.0000	4,833.0000	(1.166)	0	0	0
13/10/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,816.0000	2,873.0000	2.024	0	0	0
13/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	154.0000	165.0000	7.143	0	0	0
13/10/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,637.0000	5,580.0000	(1.011)	0	0	0
13/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,069.0000	2,126.0000	2.755	0	0	0
13/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	334.0000	357.0000	6.886	0	0	17
13/10/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	197.0000	211.0000	7.107	0	0	0
13/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,208.0000	1,159.0000	(4.056)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
13/10/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,903.0000	1,849.0000	(2.838)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	331.0000	304.0000	(8.157)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
13/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,526.0000	2,472.0000	(2.138)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	255.0000	274.0000	7.451	0	0	4,000
13/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,672.0000	2,617.0000	(2.058)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,808.0000	1,755.0000	(2.931)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,136.0000	6,079.0000	(0.929)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,566.0000	2,624.0000	2.260	0	0	0
13/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,103.0000	1,157.0000	4.896	0	0	0
13/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	419.0000	385.0000	(8.115)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	147.0000	132.0000	(10.204)	0	0	4,000
13/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,855.0000	1,802.0000	(2.857)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	106.0000	94.0000	(11.321)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	591.0000	552.0000	(6.599)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,063.0000	3,007.0000	(1.828)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
13/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,741.0000	4,684.0000	(1.202)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,434.0000	1,489.0000	3.835	0	0	0
13/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,318.0000	2,375.0000	2.459	0	0	0
13/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	300.0000	321.0000	7.000	0	0	0
13/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,161.0000	3,106.0000	(1.740)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,989.0000	4,933.0000	(1.122)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,338.0000	1,393.0000	4.111	0	0	0
13/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,527.0000	1,475.0000	(3.405)	0	0	0
13/10/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,787.0000	5,729.0000	(1.002)	0	0	0
13/10/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,482.0000	1,537.0000	3.711	0	0	0
13/10/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
13/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
13/10/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	662.0000	704.0000	6.344	0	0	0
13/10/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,737.0000	5,679.0000	(1.011)	0	0	0
13/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,840.0000	4,784.0000	(1.157)	0	0	0
13/10/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,417.0000	2,474.0000	2.358	0	0	0
13/10/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,315.0000	3,372.0000	1.719	0	0	0
13/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	18,339
13/10/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
13/10/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	6,086.0000	6,029.0000	(0.937)	0	0	0
13/10/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,886.0000	7,828.0000	(0.735)	0	0	0
13/10/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,587.0000	5,530.0000	(1.020)	0	0	0
13/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,467.0000	2,524.0000	2.310	0	0	0
13/10/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,057.0000	1,110.0000	5.014	0	0	0
13/10/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	28,586
13/10/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	179.0000	191.0000	6.704	0	0	0
13/10/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,253.0000	1,203.0000	(3.990)	0	0	0
13/10/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,573.0000	1,521.0000	(3.306)	0	0	0
13/10/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	3,865.0000	3,922.0000	1.475	0	0	0
13/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,020.0000	2,076.0000	2.772	0	0	0
13/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	485.0000	449.0000	(7.423)	0	0	0
13/10/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,480.0000	1,429.0000	(3.446)	0	0	0
13/10/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	88.0000	93.0000	5.682	0	0	0
13/10/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
13/10/2009	\$ / R 2010/03/15	15.40	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
13/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,415.0000	3,472.0000	1.669	0	0	0
13/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,556.0000	3,500.0000	(1.575)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	108.0000	115.0000	6.481	0	0	0
13/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,867.0000	2,812.0000	(1.918)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,150.0000	1,203.0000	4.609	0	0	0
13/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
13/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,902.0000	3,846.0000	(1.435)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	485.0000	449.0000	(7.423)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,286.0000	6,229.0000	(0.907)	0	0	0
13/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,686.0000	6,629.0000	(0.853)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	563.0000	601.0000	6.750	0	0	0
13/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,517.0000	2,574.0000	2.265	0	0	0
13/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	46.0000	49.0000	6.522	0	0	28,586
13/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,940.0000	4,883.0000	(1.154)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	628.0000	669.0000	6.529	0	0	0
13/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,866.0000	2,923.0000	1.989	0	0	0
13/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	9,035.0000	8,978.0000	(0.631)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,381.0000	2,327.0000	(2.268)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,885.0000	8,828.0000	(0.642)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,685.0000	8,628.0000	(0.656)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,386.0000	1,441.0000	3.968	0	0	0
13/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,530.0000	1,586.0000	3.660	0	0	0
13/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	300.0000	321.0000	7.000	0	0	350
13/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,965.0000	2,909.0000	(1.889)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,769.0000	2,714.0000	(1.986)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,381.0000	2,327.0000	(2.268)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
13/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,666.0000	1,614.0000	(3.121)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,345.0000	4,289.0000	(1.289)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,365.0000	3,422.0000	1.694	0	0	0
13/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,015.0000	3,073.0000	1.924	0	0	0
13/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,886.0000	6,829.0000	(0.828)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,063.0000	3,007.0000	(1.828)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,886.0000	5,829.0000	(0.968)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,444.0000	4,388.0000	(1.260)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,437.0000	5,380.0000	(1.048)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	199.0000	179.0000	(10.050)	0	0	0
13/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,343.0000	1,293.0000	(3.723)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,494.0000	4,437.0000	(1.268)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,515.0000	3,572.0000	1.622	0	0	0
13/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
13/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,338.0000	5,281.0000	(1.068)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,786.0000	6,729.0000	(0.840)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	771.0000	816.0000	5.837	0	0	0
13/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,265.0000	3,322.0000	1.746	0	0	0
13/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,386.0000	6,329.0000	(0.893)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,593.0000	4,536.0000	(1.241)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,268.0000	2,325.0000	2.513	0	0	0
13/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,936.0000	5,879.0000	(0.960)	0	0	0
13/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,487.0000	5,430.0000	(1.039)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,616.0000	2,673.0000	2.179	0	0	0
13/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	7,036.0000	6,978.0000	(0.824)	0	0	0
13/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,286.0000	8,228.0000	(0.700)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,296.0000	4,240.0000	(1.304)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
13/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	180.0000	162.0000	(10.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,635.0000	8,578.0000	(0.660)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,485.0000	8,428.0000	(0.672)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
13/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,536.0000	6,479.0000	(0.872)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,835.0000	8,778.0000	(0.645)	0	0	0
13/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,986.0000	6,929.0000	(0.816)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,141.0000	2,088.0000	(2.475)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,666.0000	2,723.0000	2.138	0	0	0
13/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,713.0000	1,661.0000	(3.036)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,985.0000	8,928.0000	(0.634)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
13/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,676.0000	1,732.0000	3.341	0	0	0
13/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,535.0000	8,478.0000	(0.668)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,998.0000	1,945.0000	(2.653)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,237.0000	2,183.0000	(2.414)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,785.0000	8,728.0000	(0.649)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	595.0000	634.0000	6.555	0	0	0
13/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,872.0000	1,928.0000	2.991	0	0	0
13/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,836.0000	6,779.0000	(0.834)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,605.0000	3,549.0000	(1.553)	0	0	0
13/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,543.0000	4,487.0000	(1.233)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,465.0000	3,522.0000	1.645	0	0	0
13/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	809.0000	855.0000	5.686	0	0	0
13/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	3,014.0000	2,958.0000	(1.858)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,761.0000	1,708.0000	(3.010)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,916.0000	2,861.0000	(1.886)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,136.0000	7,078.0000	(0.813)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	78.0000	83.0000	6.410	0	0	18,339
13/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
13/10/2009	\$ / R	2010/03/15	11.10	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
13/10/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,198.0000	4,142.0000	(1.334)	0	0	0
13/10/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,243.0000	1,297.0000	4.344	0	0	0
13/10/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,290.0000	1,345.0000	4.264	0	0	0
13/10/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	7,086.0000	7,028.0000	(0.819)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,672.0000	2,617.0000	(2.058)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/10/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
13/10/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,715.0000	3,772.0000	1.534	0	0	0
13/10/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,112.0000	3,056.0000	(1.799)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,575.0000	2,520.0000	(2.136)	0	0	0
13/10/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,636.0000	6,579.0000	(0.859)	0	0	0
13/10/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,218.0000	2,275.0000	2.570	0	0	0
13/10/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	503.0000	538.0000	6.958	0	0	0
13/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	888.0000	936.0000	5.405	0	0	0
13/10/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,336.0000	6,279.0000	(0.900)	0	0	0
13/10/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	4,001.0000	3,945.0000	(1.400)	0	0	0
13/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
13/10/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,623.0000	2,568.0000	(2.097)	0	0	0
13/10/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,642.0000	4,585.0000	(1.228)	0	0	0
13/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	74.0000	64.0000	(13.514)	0	0	0
13/10/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,936.0000	6,879.0000	(0.822)	0	0	0
13/10/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,665.0000	3,722.0000	1.555	0	0	0
13/10/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	9,085.0000	9,028.0000	(0.627)	0	0	0
13/10/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,935.0000	8,878.0000	(0.638)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,692.0000	4,635.0000	(1.215)	0	0	0
13/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,725.0000	1,781.0000	3.246	0	0	0
13/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	0.0000	4,072.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,735.0000	8,678.0000	(0.653)	0	0	0
13/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,135.0000	9,078.0000	(0.624)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,716.0000	2,773.0000	2.099	0	0	0
13/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	238.0000	216.0000	(9.244)	0	0	0
13/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,736.0000	6,679.0000	(0.846)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,704.0000	3,648.0000	(1.512)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,486.0000	6,429.0000	(0.879)	0	0	0
13/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	0.0000	7,928.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,094.0000	2,040.0000	(2.579)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
13/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,721.0000	2,666.0000	(2.021)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,605.0000	3,549.0000	(1.553)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
13/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,395.0000	4,338.0000	(1.297)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,951.0000	1,897.0000	(2.768)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
13/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,296.0000	4,240.0000	(1.304)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,754.0000	3,697.0000	(1.518)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
13/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,333.0000	2,279.0000	(2.315)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,260.0000	3,204.0000	(1.718)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,215.0000	3,272.0000	1.773	0	0	0
13/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,188.0000	5,131.0000	(1.099)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,345.0000	4,289.0000	(1.289)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,615.0000	3,672.0000	1.577	0	0	0
13/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,385.0000	8,328.0000	(0.680)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,285.0000	2,231.0000	(2.363)	0	0	0
13/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
13/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,336.0000	8,278.0000	(0.696)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,803.0000	3,747.0000	(1.473)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,815.0000	3,872.0000	1.494	0	0	0
13/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,014.0000	1,064.0000	4.931	0	0	0
13/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,970.0000	2,027.0000	2.893	0	0	0
13/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
13/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	387.0000	355.0000	(8.269)	0	0	0
13/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	352.0000	377.0000	7.102	0	0	0
13/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,965.0000	3,023.0000	1.956	0	0	0
13/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	8,036.0000	7,978.0000	(0.722)	0	0	0
13/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,506.0000	3,450.0000	(1.597)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	3,965.0000	4,022.0000	1.438	0	0	0
13/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,655.0000	3,598.0000	(1.560)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,358.0000	3,302.0000	(1.668)	0	0	0
13/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,086.0000	8,028.0000	(0.717)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,457.0000	3,401.0000	(1.620)	0	0	0
13/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,915.0000	3,972.0000	1.456	0	0	0
13/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,816.0000	2,873.0000	2.024	0	0	0
13/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,556.0000	3,500.0000	(1.575)	0	0	0
13/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,823.0000	1,879.0000	3.072	0	0	0
13/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	74.0000	64.0000	(13.514)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	888.0000	936.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,211.0000	3,155.0000	(1.744)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,408.0000	3,352.0000	(1.643)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,309.0000	3,253.0000	(1.692)	0	0	0
13/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,186.0000	8,128.0000	(0.709)	0	0	0
13/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14			Currency Future	7.6412	7.6993	0.760	7.7500	7.6700	17,019
13/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	452.0000	477.0000	5.531	0	0	0
13/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	511.0000	478.0000	(6.458)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,669.0000	1,619.0000	(2.996)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,547.0000	2,605.0000	2.277	0	0	0
13/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,104.0000	4,048.0000	(1.365)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,484.0000	5,427.0000	(1.039)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	679.0000	642.0000	(5.449)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	609.0000	574.0000	(5.747)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,579.0000	1,530.0000	(3.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	139.0000	146.0000	5.036	0	0	26,596
13/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	259.0000	239.0000	(7.722)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
13/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,898.0000	1,846.0000	(2.740)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	114.0000	103.0000	(9.649)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,890.0000	4,834.0000	(1.145)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
13/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	788.0000	749.0000	(4.949)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	5,038.0000	4,982.0000	(1.112)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,745.0000	2,803.0000	2.113	0	0	0
13/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	2,994.0000	3,052.0000	1.937	0	0	0
13/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	254.0000	268.0000	5.512	0	0	0
13/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	170.0000	179.0000	5.294	0	0	0
13/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
13/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,006.0000	1,052.0000	4.573	0	0	0
13/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,376.0000	6,319.0000	(0.894)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,614.0000	3,559.0000	(1.522)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	4,055.0000	3,999.0000	(1.381)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	401.0000	423.0000	5.486	0	0	0
13/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	317.0000	335.0000	5.678	0	0	0
13/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,187.0000	1,142.0000	(3.791)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,644.0000	4,588.0000	(1.206)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,867.0000	7,809.0000	(0.737)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	701.0000	738.0000	5.278	0	0	0
13/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	826.0000	785.0000	(4.964)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	213.0000	225.0000	5.634	0	0	0
13/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,002.0000	2,060.0000	2.897	0	0	0
13/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,944.0000	3,002.0000	1.970	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	731.0000	769.0000	5.198	0	0	0
13/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	370.0000	391.0000	5.676	0	0	0
13/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,480.0000	1,534.0000	3.649	0	0	0
13/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,696.0000	2,754.0000	2.151	0	0	0
13/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,083.0000	1,133.0000	4.617	0	0	0
13/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	240.0000	220.0000	(8.333)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	1,022.0000	979.0000	(4.207)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	228.0000	241.0000	5.702	0	0	0
13/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
13/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	6,029.0000	5,972.0000	(0.945)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,954.0000	2,010.0000	2.866	0	0	0
13/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	471.0000	499.0000	5.945	0	0	0
13/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	263.0000	278.0000	5.703	0	0	0
13/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,272.0000	1,226.0000	(3.616)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,270.0000	2,218.0000	(2.291)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	221.0000	202.0000	(8.597)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
13/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
13/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,624.0000	1,574.0000	(3.079)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	451.0000	423.0000	(6.208)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,063.0000	1,019.0000	(4.139)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,364.0000	2,311.0000	(2.242)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,079.0000	6,022.0000	(0.938)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	92.0000	84.0000	(8.696)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	165.0000	174.0000	5.455	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,145.0000	1,100.0000	(3.930)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,446.0000	1,398.0000	(3.320)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,419.0000	3,364.0000	(1.609)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	329.0000	348.0000	5.775	0	0	0
13/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,526.0000	1,581.0000	3.604	0	0	0
13/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	576.0000	541.0000	(6.076)	0	0	300
13/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,743.0000	2,689.0000	(1.969)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
13/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,398.0000	2,456.0000	2.419	0	0	0
13/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,646.0000	2,704.0000	2.192	0	0	0
13/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,448.0000	2,505.0000	2.328	0	0	0
13/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,573.0000	1,628.0000	3.497	0	0	0
13/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	417.0000	440.0000	5.516	0	0	200
13/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	176.0000	185.0000	5.114	0	0	0
13/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,141.0000	4,200.0000	1.425	0	0	0
13/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	762.0000	802.0000	5.249	0	0	0
13/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	896.0000	939.0000	4.799	0	0	0
13/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,496.0000	4,440.0000	(1.246)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,094.0000	3,152.0000	1.875	0	0	0
13/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	479.0000	450.0000	(6.054)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	237.0000	250.0000	5.485	0	0	0
13/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,552.0000	2,499.0000	(2.077)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,892.0000	3,950.0000	1.490	0	0	0
13/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,583.0000	5,526.0000	(1.021)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
13/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,458.0000	2,405.0000	(2.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,230.0000	1,183.0000	(3.821)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,534.0000	1,485.0000	(3.194)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
13/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,211.0000	1,263.0000	4.294	0	0	0
13/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,385.0000	5,328.0000	(1.058)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,128.0000	3,073.0000	(1.758)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,101.0000	2,159.0000	2.761	0	0	0
13/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,872.0000	6,814.0000	(0.844)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,348.0000	2,406.0000	2.470	0	0	0
13/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	942.0000	900.0000	(4.459)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	493.0000	522.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
13/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
13/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,714.0000	1,770.0000	3.267	0	0	0
13/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,088.0000	5,031.0000	(1.120)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,447.0000	4,391.0000	(1.259)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
13/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
13/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,600.0000	2,546.0000	(2.077)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,389.0000	1,442.0000	3.816	0	0	0
13/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	221.0000	233.0000	5.430	0	0	0
13/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,940.0000	4,883.0000	(1.154)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,497.0000	2,555.0000	2.323	0	0	0
13/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	154.0000	140.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,434.0000	5,377.0000	(1.049)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,921.0000	6,864.0000	(0.824)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	356.0000	376.0000	5.618	0	0	0
13/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	283.0000	299.0000	5.654	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,317.0000	2,264.0000	(2.287)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,762.0000	1,817.0000	3.121	0	0	0
13/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,343.0000	3,401.0000	1.735	0	0	0
13/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	903.0000	861.0000	(4.651)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
13/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	4,006.0000	3,950.0000	(1.398)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,880.0000	5,823.0000	(0.969)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,468.0000	3,412.0000	(1.615)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	643.0000	679.0000	5.599	0	0	0
13/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	294.0000	310.0000	5.442	0	0	0
13/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,104.0000	1,059.0000	(4.076)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	3,031.0000	2,977.0000	(1.782)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
13/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	982.0000	939.0000	(4.379)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
13/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	424.0000	397.0000	(6.368)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,044.0000	1,091.0000	4.502	0	0	0
13/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,714.0000	1,664.0000	(2.917)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,839.0000	2,785.0000	(1.902)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,116.0000	8,058.0000	(0.715)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,980.0000	5,922.0000	(0.970)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,565.0000	3,510.0000	(1.543)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	245.0000	259.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	181.0000	191.0000	5.525	0	0	0
13/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,398.0000	4,342.0000	(1.273)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,831.0000	5,773.0000	(0.995)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,533.0000	5,476.0000	(1.030)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,168.0000	1,219.0000	4.366	0	0	0
13/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	751.0000	712.0000	(5.193)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	273.0000	288.0000	5.495	0	0	0
13/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,270.0000	2,218.0000	(2.291)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,714.0000	8,656.0000	(0.666)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,667.0000	1,722.0000	3.299	0	0	0
13/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	861.0000	903.0000	4.878	0	0	0
13/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	515.0000	546.0000	6.019	0	0	0
13/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	342.0000	362.0000	5.848	0	0	0
13/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
13/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	170.0000	154.0000	(9.412)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,052.0000	2,109.0000	2.778	0	0	0
13/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,490.0000	1,441.0000	(3.289)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,595.0000	4,538.0000	(1.240)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	827.0000	869.0000	5.079	0	0	0
13/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
13/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	715.0000	677.0000	(5.315)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	160.0000	168.0000	5.000	0	0	21,978
13/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,505.0000	2,452.0000	(2.116)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	147.0000	154.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	186.0000	169.0000	(9.140)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,859.0000	3,803.0000	(1.451)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,434.0000	1,488.0000	3.766	0	0	0
13/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,044.0000	3,102.0000	1.905	0	0	0
13/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	302.0000	279.0000	(7.616)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	564.0000	596.0000	5.674	0	0	0
13/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,315.0000	1,268.0000	(3.574)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,806.0000	1,755.0000	(2.824)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,810.0000	3,754.0000	(1.470)	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
13/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
13/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	452.0000	477.0000	5.531	0	0	0
13/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	543.0000	509.0000	(6.262)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	64.0000	58.0000	(9.375)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	206.0000	217.0000	5.340	0	0	0
13/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,792.0000	4,735.0000	(1.189)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	671.0000	708.0000	5.514	0	0	0
13/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,125.0000	1,176.0000	4.533	0	0	0
13/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,187.0000	5,130.0000	(1.099)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,255.0000	1,307.0000	4.143	0	0	0
13/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,663.0000	3,607.0000	(1.529)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	280.0000	259.0000	(7.500)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	84.0000	77.0000	(8.333)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	398.0000	371.0000	(6.784)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	511.0000	478.0000	(6.458)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,177.0000	2,125.0000	(2.389)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,393.0000	3,451.0000	1.709	0	0	0
13/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,839.0000	2,785.0000	(1.902)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
13/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,957.0000	3,901.0000	(1.415)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	305.0000	322.0000	5.574	0	0	0
13/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,200.0000	2,257.0000	2.591	0	0	0
13/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	156.0000	163.0000	4.487	0	0	21,795
13/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
13/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,411.0000	2,358.0000	(2.198)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,624.0000	6,566.0000	(0.876)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
13/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,517.0000	3,461.0000	(1.592)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,151.0000	2,208.0000	2.650	0	0	0
13/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,088.0000	5,031.0000	(1.120)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,083.0000	2,031.0000	(2.496)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	135.0000	142.0000	5.185	0	0	0
13/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,037.0000	1,985.0000	(2.553)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,731.0000	5,674.0000	(0.995)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,908.0000	3,852.0000	(1.433)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
13/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	434.0000	458.0000	5.530	0	0	433
13/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
13/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
13/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,944.0000	1,892.0000	(2.675)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	539.0000	571.0000	5.937	0	0	0
13/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,071.0000	7,013.0000	(0.820)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	864.0000	823.0000	(4.745)	0	0	0
13/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,358.0000	1,311.0000	(3.461)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
13/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
13/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	200.0000	210.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,648.0000	2,594.0000	(2.039)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
13/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,344.0000	1,397.0000	3.943	0	0	0
13/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,170.0000	7,113.0000	(0.795)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,063.0000	9,005.0000	(0.640)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,822.0000	6,765.0000	(0.836)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,851.0000	1,801.0000	(2.701)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,299.0000	2,357.0000	2.523	0	0	0
13/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,162.0000	9,105.0000	(0.622)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,144.0000	3,202.0000	1.845	0	0	0
13/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
13/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	135.0000	142.0000	5.185	0	0	0
13/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,071.0000	7,013.0000	(0.820)	0	0	0
13/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,813.0000	8,755.0000	(0.658)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	143.0000	150.0000	4.895	0	0	0
13/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,723.0000	6,666.0000	(0.848)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
13/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	417.0000	440.0000	5.516	0	0	21,795
13/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	385.0000	407.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	102.0000	107.0000	4.902	0	0	0
13/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,742.0000	4,686.0000	(1.181)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,673.0000	6,616.0000	(0.854)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,863.0000	8,805.0000	(0.654)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,781.0000	5,724.0000	(0.986)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	373.0000	347.0000	(6.971)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	114.0000	120.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,944.0000	1,892.0000	(2.675)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,761.0000	3,705.0000	(1.489)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,128.0000	3,073.0000	(1.758)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,913.0000	8,855.0000	(0.651)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,223.0000	2,171.0000	(2.339)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,791.0000	2,737.0000	(1.935)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,695.0000	2,641.0000	(2.004)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,760.0000	1,709.0000	(2.898)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	679.0000	642.0000	(5.449)	0	0	0
13/10/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,861.0000	9,803.0000	(0.588)	0	0	0
13/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,193.0000	3,251.0000	1.816	0	0	0
13/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/10/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,841.0000	4,784.0000	(1.177)	0	0	0
13/10/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	151.0000	159.0000	5.298	0	0	0
13/10/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	644.0000	607.0000	(5.745)	0	0	0
13/10/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,524.0000	6,467.0000	(0.874)	0	0	0
13/10/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
13/10/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	324.0000	301.0000	(7.099)	0	0	0
13/10/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,971.0000	6,914.0000	(0.818)	0	0	0
13/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	576.0000	541.0000	(6.076)	0	0	0
13/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	139.0000	146.0000	5.036	0	0	3,163
13/10/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,493.0000	3,551.0000	1.660	0	0	0
13/10/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
13/10/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
13/10/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,898.0000	1,846.0000	(2.740)	0	0	0
13/10/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
13/10/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
13/10/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	1,906.0000	1,962.0000	2.938	0	0	0
13/10/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	370.0000	391.0000	5.676	0	0	0
13/10/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,514.0000	8,456.0000	(0.681)	0	0	0
13/10/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
13/10/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,546.0000	4,489.0000	(1.254)	0	0	0
13/10/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,411.0000	2,358.0000	(2.198)	0	0	0
13/10/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	2,895.0000	2,953.0000	2.003	0	0	0
13/10/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,614.0000	8,556.0000	(0.673)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,845.0000	2,903.0000	2.039	0	0	0
13/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,120.0000	7,063.0000	(0.801)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	616.0000	650.0000	5.519	0	0	0
13/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,443.0000	3,501.0000	1.685	0	0	0
13/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,225.0000	3,170.0000	(1.705)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	140.0000	127.0000	(9.286)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,112.0000	9,055.0000	(0.626)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
13/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,251.0000	4,195.0000	(1.317)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,564.0000	8,506.0000	(0.677)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,037.0000	1,985.0000	(2.553)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,300.0000	4,244.0000	(1.302)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	102.0000	107.0000	4.902	0	0	0
13/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,364.0000	2,311.0000	(2.242)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	968.0000	1,014.0000	4.752	0	0	0
13/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
13/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,130.0000	2,078.0000	(2.441)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	41.0000	43.0000	4.878	0	0	21,978
13/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,317.0000	2,264.0000	(2.287)	0	0	0
13/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,989.0000	4,932.0000	(1.143)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,857.0000	1,914.0000	3.069	0	0	0
13/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,574.0000	6,517.0000	(0.867)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	127.0000	114.0000	(10.236)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	931.0000	976.0000	4.834	0	0	0
13/10/2009	\$ / R	2010/06/14	4.20	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
13/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	37.0000	39.0000	5.405	0	0	29,759
13/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,990.0000	1,939.0000	(2.563)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,935.0000	2,880.0000	(1.874)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,293.0000	3,351.0000	1.761	0	0	0
13/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,664.0000	8,606.0000	(0.669)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,809.0000	1,865.0000	3.096	0	0	0
13/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,402.0000	1,354.0000	(3.424)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,743.0000	2,689.0000	(1.969)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	0.0000	7,959.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	0.0000	4,050.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,795.0000	2,853.0000	2.075	0	0	0
13/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,153.0000	4,097.0000	(1.348)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,963.0000	8,905.0000	(0.647)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,176.0000	3,121.0000	(1.732)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
13/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	131.0000	138.0000	5.344	0	0	0
13/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,128.0000	6,071.0000	(0.930)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,682.0000	5,625.0000	(1.003)	0	0	0
13/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	121.0000	127.0000	4.959	0	0	0
13/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,693.0000	4,637.0000	(1.193)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,265.0000	8,207.0000	(0.702)	0	0	0
13/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,712.0000	3,656.0000	(1.509)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,277.0000	6,219.0000	(0.924)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	71.0000	74.0000	4.225	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,415.0000	8,357.0000	(0.689)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,983.0000	2,928.0000	(1.844)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	193.0000	203.0000	5.181	0	0	0
13/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,742.0000	3,800.0000	1.550	0	0	0
13/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
13/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,137.0000	5,080.0000	(1.110)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,079.0000	3,025.0000	(1.754)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
13/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,887.0000	2,832.0000	(1.905)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
13/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,791.0000	2,737.0000	(1.935)	0	0	0
13/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,505.0000	2,452.0000	(2.116)	0	0	0
13/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,425.0000	6,368.0000	(0.887)	0	0	0
13/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,315.0000	8,257.0000	(0.698)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,326.0000	6,269.0000	(0.901)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,349.0000	4,293.0000	(1.288)	0	0	0
13/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	170.0000	154.0000	(9.412)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,365.0000	8,307.0000	(0.693)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,692.0000	3,750.0000	1.571	0	0	0
13/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,592.0000	3,650.0000	1.615	0	0	0
13/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,696.0000	2,754.0000	2.151	0	0	0
13/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,642.0000	3,700.0000	1.593	0	0	0
13/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	861.0000	903.0000	4.878	0	0	0
13/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,620.0000	1,675.0000	3.395	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
13/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	794.0000	835.0000	5.164	0	0	0
13/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,954.0000	2,010.0000	2.866	0	0	0
13/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	203.0000	185.0000	(8.867)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,714.0000	1,770.0000	3.267	0	0	0
13/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,596.0000	2,654.0000	2.234	0	0	0
13/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,044.0000	1,091.0000	4.502	0	0	0
13/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,066.0000	8,008.0000	(0.719)	0	0	0
13/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,178.0000	6,121.0000	(0.923)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,166.0000	8,108.0000	(0.710)	0	0	0
13/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,944.0000	3,002.0000	1.970	0	0	0
13/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	968.0000	1,014.0000	4.752	0	0	0
13/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	3,942.0000	4,000.0000	1.471	0	0	0
13/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	127.0000	114.0000	(10.236)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,842.0000	3,900.0000	1.510	0	0	0
13/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,845.0000	2,903.0000	2.039	0	0	0
13/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,857.0000	1,914.0000	3.069	0	0	0
13/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,202.0000	4,146.0000	(1.333)	0	0	0
13/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,227.0000	6,170.0000	(0.915)	0	0	0
13/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,215.0000	8,158.0000	(0.694)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,792.0000	3,850.0000	1.530	0	0	0
13/10/2009	\$ / R	2010/09/13			Currency Future	7.7686	7.8271	0.753	0.0000	0.0000	0
13/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	474.0000	496.0000	4.641	0	0	0
13/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	0.0000	529.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	381.0000	399.0000	4.724	0	0	585
13/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	621.0000	588.0000	(5.314)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	522.0000	547.0000	4.789	0	0	0
13/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	540.0000	565.0000	4.630	0	0	0
13/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	654.0000	620.0000	(5.199)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	1,012.0000	972.0000	(3.953)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	405.0000	424.0000	4.691	0	0	0
13/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	936.0000	897.0000	(4.167)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	417.0000	437.0000	4.796	0	0	0
13/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	540.0000	565.0000	4.630	0	0	409
13/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	621.0000	588.0000	(5.314)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	899.0000	860.0000	(4.338)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	0.0000	606.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	444.0000	466.0000	4.955	0	0	0
13/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	826.0000	789.0000	(4.479)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	755.0000	719.0000	(4.768)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	687.0000	652.0000	(5.095)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	505.0000	529.0000	4.752	0	0	0
13/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	790.0000	754.0000	(4.557)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	558.0000	584.0000	4.659	0	0	0
13/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	589.0000	557.0000	(5.433)	0	0	0
13/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	459.0000	481.0000	4.793	0	0	0
13/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	742.0000	777.0000	4.717	0	0	0
13/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	373.0000	350.0000	(6.166)	0	0	0
13/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	139.0000	145.0000	4.317	0	0	0
13/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,569.0000	6,512.0000	(0.868)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,447.0000	1,499.0000	3.594	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,303.0000	8,246.0000	(0.686)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,384.0000	2,442.0000	2.433	0	0	0
13/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,551.0000	8,493.0000	(0.678)	0	0	0
13/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,322.0000	6,265.0000	(0.902)	0	0	0
13/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,373.0000	3,431.0000	1.720	0	0	0
13/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,771.0000	2,718.0000	(1.913)	0	0	0
13/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	3,970.0000	4,029.0000	1.486	0	0	0
13/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,698.0000	4,643.0000	(1.171)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,601.0000	4,545.0000	(1.217)	0	0	0
13/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,927.0000	2,985.0000	1.982	0	0	0
13/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,677.0000	2,625.0000	(1.942)	0	0	0
13/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
13/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,920.0000	3,979.0000	1.505	0	0	0
13/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	1,994.0000	2,050.0000	2.808	0	0	0
13/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
13/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
13/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,501.0000	8,444.0000	(0.671)	0	0	0
13/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,650.0000	8,592.0000	(0.671)	0	0	0
13/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,519.0000	6,462.0000	(0.874)	0	0	0
13/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	0.0000	4,078.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,472.0000	3,530.0000	1.671	0	0	0
13/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	0.0000	7,949.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,668.0000	6,611.0000	(0.855)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,357.0000	4,302.0000	(1.262)	0	0	0
13/10/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,535.0000	1,588.0000	3.453	0	0	0
13/10/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
13/10/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	327.0000	306.0000	(6.422)	0	0	0
13/10/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,621.0000	3,680.0000	1.629	0	0	0
13/10/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,444.0000	2,393.0000	(2.087)	0	0	0
13/10/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	796.0000	833.0000	4.648	0	0	0
13/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
13/10/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
13/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,421.0000	6,364.0000	(0.888)	0	0	0
13/10/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,482.0000	2,540.0000	2.337	0	0	0
13/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,402.0000	8,345.0000	(0.678)	0	0	0
13/10/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
13/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	4,163.0000	4,108.0000	(1.321)	0	0	0
13/10/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	\$ / R 2010/09/13	13.75	Call	Currency Future	0.0000	46.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,212.0000	4,157.0000	(1.306)	0	0	0
13/10/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,455.0000	4,399.0000	(1.257)	0	0	0
13/10/2009	\$ / R 2010/09/13	13.75	Put	Currency Future	0.0000	5,969.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,306.0000	2,256.0000	(2.168)	0	0	0
13/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
13/10/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,721.0000	3,779.0000	1.559	0	0	0
13/10/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	0.0000	3,084.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
13/10/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	1,947.0000	2,003.0000	2.876	0	0	0
13/10/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,729.0000	2,787.0000	2.125	0	0	0
13/10/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	0.0000	88.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	163.0000	149.0000	(8.589)	0	0	0
13/10/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	0.0000	2,119.0000	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
13/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,155.0000	8,097.0000	(0.711)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,082.0000	1,126.0000	4.067	0	0	0
13/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
13/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	0.0000	4,011.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,174.0000	6,117.0000	(0.923)	0	0	0
13/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
13/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
13/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	0.0000	196.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	163.0000	170.0000	4.294	0	0	0
13/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	0.0000	2,099.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	175.0000	183.0000	4.571	0	0	0
13/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,630.0000	2,688.0000	2.205	0	0	0
13/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,047.0000	1,090.0000	4.107	0	0	0
13/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,125.0000	6,068.0000	(0.931)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,870.0000	3,929.0000	1.525	0	0	0
13/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,260.0000	2,210.0000	(2.212)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	228.0000	210.0000	(7.895)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,669.0000	1,723.0000	3.235	0	0	0
13/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	0.0000	126.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,105.0000	8,048.0000	(0.703)	0	0	0
13/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	0.0000	1,203.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	178.0000	163.0000	(8.427)	0	0	0
13/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,260.0000	4,205.0000	(1.291)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,761.0000	1,815.0000	3.066	0	0	0
13/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
13/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	946.0000	988.0000	4.440	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,223.0000	6,166.0000	(0.916)	0	0	0
13/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,204.0000	8,147.0000	(0.695)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	915.0000	955.0000	4.372	0	0	0
13/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	246.0000	228.0000	(7.317)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
13/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	159.0000	166.0000	4.403	0	0	0
13/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,537.0000	2,485.0000	(2.050)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
13/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	265.0000	246.0000	(7.170)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,406.0000	4,351.0000	(1.248)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	884.0000	923.0000	4.412	0	0	0
13/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
13/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,490.0000	2,439.0000	(2.048)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,715.0000	1,769.0000	3.149	0	0	0
13/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,679.0000	2,737.0000	2.165	0	0	0
13/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,552.0000	4,496.0000	(1.230)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,630.0000	2,578.0000	(1.977)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
13/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,671.0000	3,730.0000	1.607	0	0	0
13/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,371.0000	6,314.0000	(0.895)	0	0	0
13/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
13/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,353.0000	8,295.0000	(0.694)	0	0	0
13/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,522.0000	3,580.0000	1.647	0	0	0
13/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	149.0000	155.0000	4.027	0	0	0
13/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	306.0000	285.0000	(6.863)	0	0	0
13/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	824.0000	862.0000	4.612	0	0	0
13/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,579.0000	1,633.0000	3.420	0	0	0
13/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,532.0000	2,589.0000	2.251	0	0	0
13/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	2,976.0000	3,034.0000	1.949	0	0	0
13/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
13/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	194.0000	178.0000	(8.247)	0	0	0
13/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,352.0000	2,301.0000	(2.168)	0	0	0
13/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,877.0000	2,935.0000	2.016	0	0	0
13/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,900.0000	1,956.0000	2.947	0	0	0
13/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,118.0000	1,163.0000	4.025	0	0	0
13/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	183.0000	192.0000	4.918	0	0	0
13/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	149.0000	136.0000	(8.725)	0	0	0
13/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,056.0000	7,999.0000	(0.708)	0	0	0
13/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,215.0000	2,165.0000	(2.257)	0	0	0
13/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
13/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,115.0000	4,060.0000	(1.337)	0	0	0
13/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,075.0000	6,019.0000	(0.922)	0	0	0
13/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,012.0000	1,055.0000	4.249	0	0	0
13/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,821.0000	3,879.0000	1.518	0	0	0
13/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,828.0000	2,886.0000	2.051	0	0	0
13/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,853.0000	1,909.0000	3.022	0	0	0
13/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13			Currency Future	7.8860	7.9444	0.741	0.0000	0.0000	0
13/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	549.0000	572.0000	4.189	0	0	0
13/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	580.0000	604.0000	4.138	0	0	0
13/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	863.0000	827.0000	(4.171)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	728.0000	695.0000	(4.533)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	794.0000	760.0000	(4.282)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	614.0000	639.0000	4.072	0	0	0
13/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	455.0000	474.0000	4.176	0	0	0
13/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	0.0000	677.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	493.0000	513.0000	4.057	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	1,007.0000	969.0000	(3.774)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	695.0000	663.0000	(4.604)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	520.0000	542.0000	4.231	0	0	0
13/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	934.0000	897.0000	(3.961)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,158.0000	1,118.0000	(3.454)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	631.0000	657.0000	4.120	0	0	0
13/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	444.0000	462.0000	4.054	0	0	117
13/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,119.0000	1,080.0000	(3.485)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	0.0000	633.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	898.0000	862.0000	(4.009)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	480.0000	500.0000	4.167	0	0	0
13/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	467.0000	487.0000	4.283	0	0	0
13/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,081.0000	1,042.0000	(3.608)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	1,044.0000	1,005.0000	(3.736)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	534.0000	556.0000	4.120	0	0	0
13/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	828.0000	793.0000	(4.227)	0	0	0
13/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	597.0000	621.0000	4.020	0	0	0
13/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	761.0000	727.0000	(4.468)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	827.0000	861.0000	4.111	0	0	0
13/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	441.0000	417.0000	(5.442)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,713.0000	1,766.0000	3.094	0	0	0
13/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	564.0000	588.0000	4.255	0	0	0
13/10/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,020.0000	1,060.0000	3.922	0	0	0
13/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,429.0000	6,373.0000	(0.871)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	284.0000	265.0000	(6.690)	0	0	0
13/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
13/10/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,741.0000	3,799.0000	1.550	0	0	0
13/10/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,330.0000	4,276.0000	(1.247)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/10/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
13/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,474.0000	4,420.0000	(1.207)	0	0	0
13/10/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,442.0000	2,392.0000	(2.048)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,492.0000	3,551.0000	1.690	0	0	0
13/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,578.0000	2,528.0000	(1.939)	0	0	0
13/10/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
13/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	113.0000	106.0000	(6.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
13/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
13/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,282.0000	6,226.0000	(0.891)	0	0	0
13/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,584.0000	1,635.0000	3.220	0	0	0
13/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
13/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,351.0000	2,302.0000	(2.084)	0	0	0
13/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
13/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,186.0000	4,132.0000	(1.290)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,402.0000	8,345.0000	(0.678)	0	0	0
13/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	237.0000	247.0000	4.219	0	0	0
13/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,255.0000	8,198.0000	(0.690)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,508.0000	2,565.0000	2.273	0	0	0
13/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	229.0000	212.0000	(7.424)	0	0	0
13/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
13/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,115.0000	1,157.0000	3.767	0	0	0
13/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	228.0000	237.0000	3.947	0	0	0
13/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,592.0000	3,650.0000	1.615	0	0	0
13/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,412.0000	2,468.0000	2.322	0	0	0
13/10/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	0.0000	4,047.0000	100.000	0	0	0
13/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,234.0000	4,180.0000	(1.275)	0	0	0
13/10/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,624.0000	2,574.0000	(1.905)	0	0	0
13/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,499.0000	1,550.0000	3.402	0	0	0
13/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	210.0000	218.0000	3.810	0	0	0
13/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
13/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
13/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,184.0000	6,128.0000	(0.906)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
13/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,523.0000	4,468.0000	(1.216)	0	0	0
13/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	325.0000	305.0000	(6.154)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,478.0000	6,422.0000	(0.864)	0	0	0
13/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,393.0000	3,451.0000	1.709	0	0	0
13/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	51.0000	47.0000	(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
13/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	347.0000	326.0000	(6.052)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	98.0000	91.0000	(7.143)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	84.0000	78.0000	(7.143)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	961.0000	999.0000	3.954	0	0	0
13/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,156.0000	8,100.0000	(0.687)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
13/10/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	933.0000	970.0000	3.966	0	0	0
13/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,606.0000	2,663.0000	2.187	0	0	0
13/10/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	1,937.0000	1,992.0000	2.839	0	0	0
13/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,670.0000	1,722.0000	3.114	0	0	0
13/10/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/10/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	2,899.0000	2,956.0000	1.966	0	0	0
13/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,451.0000	8,395.0000	(0.663)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	878.0000	914.0000	4.100	0	0	0
13/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,641.0000	3,700.0000	1.620	0	0	0
13/10/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	202.0000	210.0000	3.960	0	0	0
13/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,762.0000	2,711.0000	(1.846)	0	0	0
13/10/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,654.0000	2,712.0000	2.185	0	0	0
13/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
13/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	416.0000	393.0000	(5.529)	0	0	0
13/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
13/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,668.0000	4,613.0000	(1.178)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	3,890.0000	3,948.0000	1.491	0	0	0
13/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
13/10/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,599.0000	8,542.0000	(0.663)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	265.0000	247.0000	(6.792)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
13/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
13/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,626.0000	6,569.0000	(0.860)	0	0	0
13/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	852.0000	887.0000	4.108	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	105.0000	98.0000	(6.667)	0	0	0
13/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,541.0000	1,593.0000	3.374	0	0	0
13/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,620.0000	4,565.0000	(1.190)	0	0	0
13/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	106.0000	109.0000	2.830	0	0	0
13/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,790.0000	3,849.0000	1.557	0	0	0
13/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,716.0000	2,665.0000	(1.878)	0	0	0
13/10/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,846.0000	1,900.0000	2.925	0	0	0
13/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
13/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,051.0000	1,091.0000	3.806	0	0	0
13/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	392.0000	370.0000	(5.612)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,577.0000	6,520.0000	(0.867)	0	0	0
13/10/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,550.0000	8,493.0000	(0.667)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,801.0000	2,858.0000	2.035	0	0	0
13/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,460.0000	2,517.0000	2.317	0	0	0
13/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,443.0000	3,501.0000	1.685	0	0	0
13/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,802.0000	1,855.0000	2.941	0	0	0
13/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,752.0000	2,809.0000	2.071	0	0	0
13/10/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,648.0000	8,592.0000	(0.648)	0	0	0
13/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	194.0000	202.0000	4.124	0	0	0
13/10/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
13/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,716.0000	4,662.0000	(1.145)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,675.0000	6,619.0000	(0.839)	0	0	0
13/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,426.0000	4,372.0000	(1.220)	0	0	0
13/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,808.0000	2,757.0000	(1.816)	0	0	0
13/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,532.0000	2,483.0000	(1.935)	0	0	0
13/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
13/10/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	39.0000	41.0000	5.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,353.0000	8,296.0000	(0.682)	0	0	0
13/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,380.0000	6,324.0000	(0.878)	0	0	0
13/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	218.0000	227.0000	4.128	0	0	0
13/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
13/10/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
13/10/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	990.0000	1,029.0000	3.939	0	0	0
13/10/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	304.0000	285.0000	(6.250)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,703.0000	2,760.0000	2.109	0	0	0
13/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	6,135.0000	6,079.0000	(0.913)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,691.0000	3,749.0000	1.571	0	0	0
13/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,107.0000	8,051.0000	(0.691)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,757.0000	1,811.0000	3.073	0	0	0
13/10/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
13/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/10/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,306.0000	2,258.0000	(2.082)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,082.0000	1,124.0000	3.882	0	0	0
13/10/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	246.0000	229.0000	(6.911)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	232.0000	242.0000	4.310	0	0	0
13/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	1,983.0000	2,037.0000	2.723	0	0	0
13/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,396.0000	2,347.0000	(2.045)	0	0	0
13/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	2,948.0000	3,005.0000	1.934	0	0	0
13/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
13/10/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
13/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,282.0000	4,228.0000	(1.261)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	212.0000	196.0000	(7.547)	0	0	0
13/10/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	242.0000	252.0000	4.132	0	0	0
13/10/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
13/10/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,148.0000	1,190.0000	3.659	0	0	0
13/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	1,892.0000	1,946.0000	2.854	0	0	0
13/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	69.0000	71.0000	2.899	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	3,940.0000	3,998.0000	1.472	0	0	0
13/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	2,850.0000	2,907.0000	2.000	0	0	0
13/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,840.0000	3,898.0000	1.510	0	0	0
13/10/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	6,233.0000	6,177.0000	(0.898)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,205.0000	8,149.0000	(0.683)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
13/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
13/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
13/10/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,487.0000	2,437.0000	(2.010)	0	0	0
13/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	223.0000	232.0000	4.036	0	0	0
13/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,378.0000	4,324.0000	(1.233)	0	0	0
13/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
13/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,331.0000	6,275.0000	(0.885)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,304.0000	8,247.0000	(0.686)	0	0	0
13/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	0.0000	128.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	0.0000	2,212.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	0.0000	4,083.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	0.0000	6,030.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	0.0000	74.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	0.0000	46.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	0.0000	257.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	0.0000	1,228.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	0.0000	3,055.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	0.0000	184.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	0.0000	2,085.0000	100.000	0	0	0
13/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	0.0000	8,001.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14			Currency Future	11.6658	11.7894	1.060	11.9400	11.6800	38,557
13/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,268.0000	3,391.0000	3.764	0	0	0
13/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	109.0000	130.0000	19.266	0	0	0
13/10/2009	£ / R	2009/12/14	17.65	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
13/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	2,721.0000	2,844.0000	4.520	0	0	0
13/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
13/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,887.0000	4,764.0000	(2.517)	0	0	0
13/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,735.0000	8,611.0000	(1.420)	0	0	0
13/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	140.0000	109.0000	(22.143)	0	0	0
13/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,985.0000	7,862.0000	(1.540)	0	0	0
13/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	8,285.0000	8,161.0000	(1.497)	0	0	0
13/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,937.0000	4,814.0000	(2.491)	0	0	0
13/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,688.0000	4,565.0000	(2.624)	0	0	0
13/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	133.0000	158.0000	18.797	0	0	0
13/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,031.0000	2,152.0000	5.958	0	0	0
13/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,347.0000	1,466.0000	8.834	0	0	0
13/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,986.0000	5,862.0000	(2.072)	0	0	0
13/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,914.0000	1,796.0000	(6.165)	0	0	0
13/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	152.0000	181.0000	19.079	0	0	0
13/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
13/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,588.0000	4,465.0000	(2.681)	0	0	0
13/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
13/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,250.0000	1,139.0000	(8.880)	0	0	0
13/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,735.0000	6,612.0000	(1.826)	0	0	0
13/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
13/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	2,109.0000	1,990.0000	(5.642)	0	0	0
13/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,061.0000	1,177.0000	10.933	0	0	0
13/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	184.0000	147.0000	(20.109)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,434.0000	9,311.0000	(1.304)	0	0	0
13/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,590.0000	1,710.0000	7.547	0	0	0
13/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,991.0000	3,868.0000	(3.082)	0	0	0
13/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,284.0000	9,161.0000	(1.325)	0	0	0
13/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	500.0000	586.0000	17.200	0	0	0
13/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,885.0000	8,761.0000	(1.396)	0	0	0
13/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,738.0000	4,615.0000	(2.596)	0	0	0
13/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	767.0000	669.0000	(12.777)	0	0	0
13/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	10,034.0000	9,911.0000	(1.226)	0	0	0
13/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,285.0000	7,162.0000	(1.688)	0	0	0
13/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
13/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	1,068.0000	961.0000	(10.019)	0	0	0
13/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,218.0000	3,342.0000	3.853	0	0	0
13/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,885.0000	7,762.0000	(1.560)	0	0	0
13/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	0.0000	4,140.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	66.0000	79.0000	19.697	0	0	0
13/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	6,236.0000	6,112.0000	(1.988)	0	0	0
13/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,436.0000	6,312.0000	(1.927)	0	0	0
13/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,885.0000	6,762.0000	(1.786)	0	0	0
13/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	116.0000	89.0000	(23.276)	0	0	0
13/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	6,286.0000	6,162.0000	(1.973)	0	0	0
13/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	802.0000	903.0000	12.594	0	0	0
13/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	1,785.0000	1,906.0000	6.779	0	0	0
13/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	496.0000	413.0000	(16.734)	0	0	0
13/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
13/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	1,932.0000	2,054.0000	6.315	0	0	0
13/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	929.0000	1,035.0000	11.410	0	0	0
13/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,318.0000	3,441.0000	3.707	0	0	0
13/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	682.0000	778.0000	14.076	0	0	0
13/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	5,387.0000	5,263.0000	(2.302)	0	0	0
13/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	63.0000	45.0000	(28.571)	0	0	0
13/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	808.0000	709.0000	(12.252)	0	0	0
13/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	844.0000	946.0000	12.085	0	0	0
13/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	8,185.0000	8,061.0000	(1.515)	0	0	0
13/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	6,086.0000	5,962.0000	(2.037)	0	0	0
13/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,585.0000	8,461.0000	(1.444)	0	0	0
13/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	4,289.0000	4,167.0000	(2.844)	0	0	0
13/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	1,736.0000	1,857.0000	6.970	0	0	0
13/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	260.0000	308.0000	18.462	0	0	0
13/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	84.0000	101.0000	20.238	0	0	0
13/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	78.0000	57.0000	(26.923)	0	0	0
13/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,685.0000	8,561.0000	(1.428)	0	0	0
13/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,635.0000	6,512.0000	(1.854)	0	0	0
13/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	8,085.0000	7,962.0000	(1.521)	0	0	0
13/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	570.0000	660.0000	15.789	0	0	0
13/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,287.0000	5,163.0000	(2.345)	0	0	0
13/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	394.0000	318.0000	(19.289)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,635.0000	8,511.0000	(1.436)	0	0	0
13/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,572.0000	2,695.0000	4.782	0	0	0
13/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,788.0000	4,665.0000	(2.569)	0	0	0
13/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	533.0000	446.0000	(16.323)	0	0	0
13/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	10,084.0000	9,961.0000	(1.220)	0	0	0
13/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,536.0000	6,412.0000	(1.897)	0	0	0
13/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	6,136.0000	6,012.0000	(2.021)	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,207.0000	2,087.0000	(5.437)	0	0	0
13/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	116.0000	139.0000	19.828	0	0	0
13/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,585.0000	6,462.0000	(1.868)	0	0	0
13/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,384.0000	9,261.0000	(1.311)	0	0	0
13/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,444.0000	1,563.0000	8.241	0	0	0
13/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	10,134.0000	10,011.0000	(1.214)	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
13/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	851.0000	749.0000	(11.986)	0	0	0
13/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,108.0000	1,225.0000	10.560	0	0	0
13/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,785.0000	6,662.0000	(1.813)	0	0	0
13/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	198.0000	236.0000	19.192	0	0	0
13/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,418.0000	3,541.0000	3.599	0	0	0
13/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,535.0000	8,411.0000	(1.453)	0	0	0
13/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	154.0000	121.0000	(21.429)	0	0	0
13/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	8,135.0000	8,012.0000	(1.512)	0	0	0
13/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	4,240.0000	4,117.0000	(2.901)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	4,090.0000	3,967.0000	(3.007)	0	0	0
13/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,584.0000	9,461.0000	(1.283)	0	0	0
13/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	173.0000	206.0000	19.075	0	0	0
13/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,492.0000	1,612.0000	8.043	0	0	0
13/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,538.0000	4,415.0000	(2.710)	0	0	0
13/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,635.0000	7,512.0000	(1.611)	0	0	0
13/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	86.0000	64.0000	(25.581)	0	0	0
13/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,686.0000	5,563.0000	(2.163)	0	0	0
13/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,066.0000	4,190.0000	3.050	0	0	0
13/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,638.0000	4,515.0000	(2.652)	0	0	0
13/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
13/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	893.0000	791.0000	(11.422)	0	0	0
13/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,129.0000	2,250.0000	5.683	0	0	0
13/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	8,235.0000	8,111.0000	(1.506)	0	0	0
13/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	972.0000	1,082.0000	11.317	0	0	0
13/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,393.0000	3,271.0000	(3.596)	0	0	0
13/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,585.0000	7,462.0000	(1.622)	0	0	0
13/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,685.0000	7,562.0000	(1.601)	0	0	0
13/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	124.0000	148.0000	19.355	0	0	0
13/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	726.0000	630.0000	(13.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	57.0000	42.0000	(26.316)	0	0	0
13/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	570.0000	481.0000	(15.614)	0	0	0
13/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,178.0000	2,299.0000	5.556	0	0	0
13/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	1,834.0000	1,955.0000	6.598	0	0	0
13/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,473.0000	2,596.0000	4.974	0	0	0
13/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	278.0000	334.0000	20.144	0	0	0
13/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	3,717.0000	3,840.0000	3.309	0	0	0
13/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	2,622.0000	2,744.0000	4.653	0	0	0
13/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,586.0000	5,463.0000	(2.202)	0	0	0
13/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,256.0000	2,136.0000	(5.319)	0	0	0
13/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	608.0000	517.0000	(14.967)	0	0	0
13/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	606.0000	699.0000	15.347	0	0	0
13/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	362.0000	295.0000	(18.508)	0	0	0
13/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,592.0000	3,470.0000	(3.396)	0	0	0
13/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,368.0000	3,491.0000	3.652	0	0	0
13/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,244.0000	3,122.0000	(3.761)	0	0	0
13/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,534.0000	9,411.0000	(1.290)	0	0	0
13/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	142.0000	169.0000	19.014	0	0	0
13/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
13/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,468.0000	3,591.0000	3.547	0	0	0
13/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,638.0000	1,759.0000	7.387	0	0	0
13/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,634.0000	9,511.0000	(1.277)	0	0	0
13/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	3,195.0000	3,072.0000	(3.850)	0	0	0
13/10/2009	£ / R	2009/12/14	21.20	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
13/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,866.0000	1,748.0000	(6.324)	0	0	0
13/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,984.0000	9,861.0000	(1.232)	0	0	0
13/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
13/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,642.0000	3,519.0000	(3.377)	0	0	0
13/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	686.0000	591.0000	(13.848)	0	0	0
13/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	212.0000	252.0000	18.868	0	0	0
13/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,156.0000	1,273.0000	10.121	0	0	0
13/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	721.0000	819.0000	13.592	0	0	0
13/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,396.0000	1,515.0000	8.524	0	0	0
13/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	534.0000	623.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
13/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,935.0000	7,812.0000	(1.550)	0	0	0
13/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
13/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
13/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	201.0000	161.0000	(19.900)	0	0	0
13/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	243.0000	288.0000	18.519	0	0	0
13/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	2,060.0000	1,941.0000	(5.777)	0	0	0
13/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	4,140.0000	4,017.0000	(2.971)	0	0	0
13/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,335.0000	8,211.0000	(1.488)	0	0	0
13/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,536.0000	5,413.0000	(2.222)	0	0	0
13/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,963.0000	1,845.0000	(6.011)	0	0	0
13/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
13/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	185.0000	221.0000	19.459	0	0	0
13/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	467.0000	551.0000	17.987	0	0	0
13/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	4,190.0000	4,067.0000	(2.936)	0	0	0
13/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	1,024.0000	918.0000	(10.352)	0	0	0
13/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
13/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
13/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	6,036.0000	5,912.0000	(2.054)	0	0	0
13/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	105.0000	80.0000	(23.810)	0	0	0
13/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,203.0000	1,321.0000	9.809	0	0	0
13/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
13/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	1,883.0000	2,005.0000	6.479	0	0	0
13/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	3,667.0000	3,790.0000	3.354	0	0	0
13/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,535.0000	7,412.0000	(1.632)	0	0	0
13/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,483.0000	1,369.0000	(7.687)	0	0	0
13/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
13/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
13/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,636.0000	5,513.0000	(2.182)	0	0	0
13/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	3,145.0000	3,023.0000	(3.879)	0	0	0
13/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
13/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,385.0000	7,262.0000	(1.666)	0	0	0
13/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	404.0000	483.0000	19.554	0	0	0
13/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,742.0000	3,619.0000	(3.287)	0	0	0
13/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	2,011.0000	1,893.0000	(5.868)	0	0	0
13/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	7,135.0000	7,012.0000	(1.724)	0	0	0
13/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	980.0000	875.0000	(10.714)	0	0	0
13/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,343.0000	1,230.0000	(8.414)	0	0	0
13/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	238.0000	194.0000	(18.487)	0	0	0
13/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,736.0000	5,613.0000	(2.144)	0	0	0
13/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	227.0000	269.0000	18.502	0	0	0
13/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,684.0000	9,561.0000	(1.270)	0	0	0
13/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
13/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	7,435.0000	7,312.0000	(1.654)	0	0	0
13/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	96.0000	114.0000	18.750	0	0	0
13/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,835.0000	7,712.0000	(1.570)	0	0	0
13/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
13/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	461.0000	380.0000	(17.570)	0	0	0
13/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,502.0000	2,381.0000	(4.836)	0	0	0
13/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,692.0000	3,569.0000	(3.332)	0	0	0
13/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	302.0000	251.0000	(16.887)	0	0	0
13/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,963.0000	1,845.0000	(6.011)	0	0	0
13/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	1,204.0000	1,094.0000	(9.136)	0	0	0
13/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,685.0000	6,562.0000	(1.840)	0	0	0
13/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	6,336.0000	6,212.0000	(1.957)	0	0	0
13/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,834.0000	9,711.0000	(1.251)	0	0	0
13/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	318.0000	390.0000	22.642	0	0	0
13/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,207.0000	2,087.0000	(5.437)	0	0	0
13/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,339.0000	4,216.0000	(2.835)	0	0	0
13/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,941.0000	3,818.0000	(3.121)	0	0	0
13/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
13/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,299.0000	1,418.0000	9.161	0	0	0
13/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	169.0000	133.0000	(21.302)	0	0	0
13/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.60	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
13/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
13/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	2,060.0000	1,941.0000	(5.777)	0	0	0
13/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	8,035.0000	7,912.0000	(1.531)	0	0	0
13/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
13/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	70.0000	83.0000	18.571	0	0	0
13/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,305.0000	2,185.0000	(5.206)	0	0	0
13/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,543.0000	3,420.0000	(3.472)	0	0	0
13/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,891.0000	3,768.0000	(3.161)	0	0	0
13/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,836.0000	5,712.0000	(2.125)	0	0	0
13/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,276.0000	2,398.0000	5.360	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
13/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	10,234.0000	10,111.0000	(1.202)	0	0	0
13/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	5,187.0000	5,064.0000	(2.371)	0	0	0
13/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,443.0000	3,321.0000	(3.543)	0	0	0
13/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	5,436.0000	5,313.0000	(2.263)	0	0	0
13/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	1,981.0000	2,103.0000	6.159	0	0	0
13/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,530.0000	1,416.0000	(7.451)	0	0	0
13/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,841.0000	3,718.0000	(3.202)	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,452.0000	2,332.0000	(4.894)	0	0	0
13/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	3,046.0000	2,924.0000	(4.005)	0	0	0
13/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
13/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,886.0000	5,762.0000	(2.107)	0	0	0
13/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	102.0000	122.0000	19.608	0	0	0
13/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,344.0000	3,221.0000	(3.678)	0	0	0
13/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	2,109.0000	1,990.0000	(5.642)	0	0	0
13/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,884.0000	9,761.0000	(1.244)	0	0	0
13/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	936.0000	832.0000	(11.111)	0	0	0
13/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,735.0000	7,612.0000	(1.590)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
13/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,947.0000	2,825.0000	(4.140)	0	0	0
13/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,769.0000	1,652.0000	(6.614)	0	0	0
13/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
13/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,436.0000	1,322.0000	(7.939)	0	0	0
13/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,424.0000	2,546.0000	5.033	0	0	0
13/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,963.0000	1,845.0000	(6.011)	0	0	0
13/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,897.0000	2,775.0000	(4.211)	0	0	0
13/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,325.0000	2,447.0000	5.247	0	0	0
13/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,483.0000	1,369.0000	(7.687)	0	0	0
13/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,784.0000	9,661.0000	(1.257)	0	0	0
13/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,936.0000	5,812.0000	(2.089)	0	0	0
13/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	6,186.0000	6,062.0000	(2.005)	0	0	0
13/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,985.0000	8,861.0000	(1.380)	0	0	0
13/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,866.0000	1,748.0000	(6.324)	0	0	0
13/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,817.0000	1,700.0000	(6.439)	0	0	0
13/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,119.0000	3,242.0000	3.944	0	0	0
13/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,375.0000	2,497.0000	5.137	0	0	0
13/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	427.0000	349.0000	(18.267)	0	0	0
13/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	3,817.0000	3,940.0000	3.222	0	0	0
13/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,934.0000	9,811.0000	(1.238)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	10,184.0000	10,061.0000	(1.208)	0	0	0
13/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,996.0000	2,874.0000	(4.072)	0	0	0
13/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,935.0000	8,811.0000	(1.388)	0	0	0
13/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,305.0000	2,185.0000	(5.206)	0	0	0
13/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
13/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,947.0000	2,825.0000	(4.140)	0	0	0
13/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,985.0000	6,862.0000	(1.761)	0	0	0
13/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	886.0000	990.0000	11.738	0	0	0
13/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,748.0000	2,627.0000	(4.403)	0	0	0
13/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,578.0000	1,463.0000	(7.288)	0	0	0
13/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	2,820.0000	2,943.0000	4.362	0	0	0
13/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	4,041.0000	3,918.0000	(3.044)	0	0	0
13/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	52.0000	62.0000	19.231	0	0	0
13/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,256.0000	2,136.0000	(5.319)	0	0	0
13/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,019.0000	3,142.0000	4.074	0	0	0
13/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	70.0000	51.0000	(27.143)	0	0	0
13/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
13/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
13/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	258.0000	211.0000	(18.217)	0	0	0
13/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,673.0000	1,557.0000	(6.934)	0	0	0
13/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,847.0000	2,726.0000	(4.250)	0	0	0
13/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	62.0000	74.0000	19.355	0	0	0
13/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	280.0000	230.0000	(17.857)	0	0	0
13/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,551.0000	2,430.0000	(4.743)	0	0	0
13/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,987.0000	4,864.0000	(2.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,625.0000	1,510.0000	(7.077)	0	0	0
13/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
13/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,069.0000	3,192.0000	4.008	0	0	0
13/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	332.0000	272.0000	(18.072)	0	0	0
13/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,296.0000	1,185.0000	(8.565)	0	0	0
13/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,389.0000	1,276.0000	(8.135)	0	0	0
13/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,734.0000	9,611.0000	(1.264)	0	0	0
13/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,294.0000	3,172.0000	(3.704)	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,452.0000	2,332.0000	(4.894)	0	0	0
13/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,699.0000	2,578.0000	(4.483)	0	0	0
13/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
13/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,080.0000	2,201.0000	5.817	0	0	0
13/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,798.0000	2,676.0000	(4.360)	0	0	0
13/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	374.0000	451.0000	20.588	0	0	0
13/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,017.0000	1,129.0000	11.013	0	0	0
13/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	74.0000	89.0000	20.270	0	0	0
13/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	5,237.0000	5,113.0000	(2.368)	0	0	0
13/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	435.0000	516.0000	18.621	0	0	0
13/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,935.0000	6,812.0000	(1.774)	0	0	0
13/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	297.0000	361.0000	21.549	0	0	0
13/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	1,159.0000	1,049.0000	(9.491)	0	0	0
13/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	345.0000	420.0000	21.739	0	0	0
13/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,699.0000	2,578.0000	(4.483)	0	0	0
13/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,502.0000	2,381.0000	(4.836)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	3,767.0000	3,890.0000	3.265	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,897.0000	2,775.0000	(4.211)	0	0	0
13/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	9,035.0000	8,911.0000	(1.372)	0	0	0
13/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,650.0000	2,528.0000	(4.604)	0	0	0
13/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,748.0000	2,627.0000	(4.403)	0	0	0
13/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,493.0000	3,370.0000	(3.521)	0	0	0
13/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,721.0000	1,605.0000	(6.740)	0	0	0
13/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,785.0000	8,661.0000	(1.411)	0	0	0
13/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	3,095.0000	2,973.0000	(3.942)	0	0	0
13/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,354.0000	2,234.0000	(5.098)	0	0	0
13/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,244.0000	3,122.0000	(3.761)	0	0	0
13/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
13/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,452.0000	2,332.0000	(4.894)	0	0	0
13/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,792.0000	3,669.0000	(3.244)	0	0	0
13/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,769.0000	1,652.0000	(6.614)	0	0	0
13/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	7,235.0000	7,112.0000	(1.700)	0	0	0
13/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,403.0000	2,283.0000	(4.994)	0	0	0
13/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,996.0000	2,874.0000	(4.072)	0	0	0
13/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,786.0000	5,663.0000	(2.126)	0	0	0
13/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	7,035.0000	6,912.0000	(1.748)	0	0	0
13/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	37.0000	44.0000	18.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,393.0000	3,271.0000	(3.596)	0	0	0
13/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	5,037.0000	4,914.0000	(2.442)	0	0	0
13/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,785.0000	7,662.0000	(1.580)	0	0	0
13/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	2,969.0000	3,092.0000	4.143	0	0	0
13/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,403.0000	2,283.0000	(4.994)	0	0	0
13/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
13/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	2,771.0000	2,893.0000	4.403	0	0	0
13/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	219.0000	177.0000	(19.178)	0	0	0
13/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,600.0000	2,479.0000	(4.654)	0	0	0
13/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,251.0000	1,369.0000	9.432	0	0	0
13/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	2,011.0000	1,893.0000	(5.868)	0	0	0
13/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,530.0000	1,416.0000	(7.451)	0	0	0
13/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
13/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	1,113.0000	1,005.0000	(9.704)	0	0	0
13/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	79.0000	94.0000	18.987	0	0	0
13/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,721.0000	1,605.0000	(6.740)	0	0	0
13/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	162.0000	193.0000	19.136	0	0	0
13/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	128.0000	99.0000	(22.656)	0	0	0
13/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	644.0000	738.0000	14.596	0	0	0
13/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	62.0000	74.0000	19.355	0	0	0
13/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,227.0000	2,349.0000	5.478	0	0	0
13/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	25.0000	22.0000	(12.000)	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
13/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
13/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,523.0000	2,645.0000	4.836	0	0	0
13/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	646.0000	554.0000	(14.241)	0	0	0
13/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,493.0000	3,370.0000	(3.521)	0	0	0
13/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,296.0000	1,185.0000	(8.565)	0	0	0
13/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,484.0000	9,361.0000	(1.297)	0	0	0
13/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
13/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,486.0000	5,363.0000	(2.242)	0	0	0
13/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	7,185.0000	7,062.0000	(1.712)	0	0	0
13/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,485.0000	7,362.0000	(1.643)	0	0	0
13/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,334.0000	9,211.0000	(1.318)	0	0	0
13/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
13/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,817.0000	1,700.0000	(6.439)	0	0	0
13/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	7,335.0000	7,212.0000	(1.677)	0	0	0
13/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,207.0000	2,087.0000	(5.437)	0	0	0
13/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	5,337.0000	5,213.0000	(2.323)	0	0	0
13/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	2,672.0000	2,794.0000	4.566	0	0	0
13/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
13/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	1,687.0000	1,808.0000	7.172	0	0	0
13/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
13/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	2,158.0000	2,038.0000	(5.561)	0	0	0
13/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	761.0000	861.0000	13.141	0	0	0
13/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	95.0000	71.0000	(25.263)	0	0	0
13/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
13/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,578.0000	1,463.0000	(7.288)	0	0	0
13/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	9,184.0000	9,061.0000	(1.339)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	9,234.0000	9,111.0000	(1.332)	0	0	0
13/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,541.0000	1,661.0000	7.787	0	0	0
13/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,354.0000	2,234.0000	(5.098)	0	0	0
13/10/2009	£ / R	2010/03/15			Currency Future	11.8648	11.9889	1.046	0.0000	0.0000	1,048
13/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,459.0000	4,337.0000	(2.736)	0	0	0
13/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	99.0000	111.0000	12.121	0	0	0
13/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,393.0000	1,292.0000	(7.251)	0	0	0
13/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,787.0000	9,663.0000	(1.267)	0	0	0
13/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,596.0000	6,473.0000	(1.865)	0	0	0
13/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
13/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	6,148.0000	6,026.0000	(1.984)	0	0	0
13/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,384.0000	2,272.0000	(4.698)	0	0	0
13/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	180.0000	147.0000	(18.333)	0	0	0
13/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,478.0000	3,359.0000	(3.422)	0	0	0
13/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	760.0000	678.0000	(10.789)	0	0	0
13/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	208.0000	231.0000	11.058	0	0	0
13/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
13/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,587.0000	9,464.0000	(1.283)	0	0	0
13/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	390.0000	434.0000	11.282	0	0	0
13/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,452.0000	5,329.0000	(2.256)	0	0	0
13/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,402.0000	5,279.0000	(2.277)	0	0	0
13/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	4,261.0000	4,140.0000	(2.840)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,792.0000	7,669.0000	(1.579)	0	0	0
13/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,438.0000	9,314.0000	(1.314)	0	0	0
13/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	1,062.0000	969.0000	(8.757)	0	0	0
13/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,495.0000	2,616.0000	4.850	0	0	0
13/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,393.0000	7,270.0000	(1.664)	0	0	0
13/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,351.0000	1,250.0000	(7.476)	0	0	0
13/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	1,023.0000	931.0000	(8.993)	0	0	0
13/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	944.0000	1,036.0000	9.746	0	0	0
13/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	725.0000	645.0000	(11.034)	0	0	0
13/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,590.0000	8,466.0000	(1.444)	0	0	0
13/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	4,162.0000	4,041.0000	(2.907)	0	0	0
13/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	128.0000	141.0000	10.156	0	0	0
13/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,266.0000	1,168.0000	(7.741)	0	0	0
13/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	8,241.0000	8,118.0000	(1.493)	0	0	0
13/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	277.0000	308.0000	11.191	0	0	0
13/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,608.0000	4,486.0000	(2.648)	0	0	0
13/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	375.0000	417.0000	11.200	0	0	0
13/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,892.0000	7,769.0000	(1.559)	0	0	0
13/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	231.0000	257.0000	11.255	0	0	11,630
13/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	6,248.0000	6,125.0000	(1.969)	0	0	0
13/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,388.0000	9,264.0000	(1.321)	0	0	0
13/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
13/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,639.0000	8,516.0000	(1.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,523.0000	2,411.0000	(4.439)	0	0	0
13/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,664.0000	2,550.0000	(4.279)	0	0	0
13/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	228.0000	190.0000	(16.667)	0	0	0
13/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,887.0000	9,763.0000	(1.254)	0	0	0
13/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	215.0000	239.0000	11.163	0	0	0
13/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	945.0000	856.0000	(9.418)	0	0	0
13/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,429.0000	3,311.0000	(3.441)	0	0	0
13/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	2,063.0000	1,952.0000	(5.381)	0	0	0
13/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	288.0000	320.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	3,823.0000	3,946.0000	3.217	0	0	0
13/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
13/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,806.0000	4,684.0000	(2.538)	0	0	0
13/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,443.0000	7,320.0000	(1.653)	0	0	0
13/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,538.0000	1,655.0000	7.607	0	0	0
13/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
13/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
13/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	246.0000	206.0000	(16.260)	0	0	0
13/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,427.0000	3,550.0000	3.589	0	0	0
13/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	843.0000	929.0000	10.202	0	0	0
13/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,853.0000	2,738.0000	(4.031)	0	0	0
13/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,601.0000	5,478.0000	(2.196)	0	0	0
13/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	869.0000	783.0000	(9.896)	0	0	0
13/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	361.0000	401.0000	11.080	0	0	0
13/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	79.0000	89.0000	12.658	0	0	0
13/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	1,820.0000	1,938.0000	6.484	0	0	0
13/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
13/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	907.0000	819.0000	(9.702)	0	0	0
13/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	284.0000	241.0000	(15.141)	0	0	0
13/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	796.0000	712.0000	(10.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	0.0000	4,144.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,800.0000	5,677.0000	(2.121)	0	0	0
13/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,689.0000	8,566.0000	(1.416)	0	0	0
13/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,593.0000	7,469.0000	(1.633)	0	0	0
13/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	590.0000	517.0000	(12.373)	0	0	0
13/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	980.0000	1,074.0000	9.592	0	0	0
13/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,696.0000	6,573.0000	(1.837)	0	0	0
13/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
13/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,543.0000	7,420.0000	(1.631)	0	0	0
13/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	151.0000	123.0000	(18.543)	0	0	0
13/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	2,739.0000	2,862.0000	4.491	0	0	0
13/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	394.0000	341.0000	(13.452)	0	0	0
13/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	322.0000	358.0000	11.180	0	0	0
13/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,537.0000	9,414.0000	(1.290)	0	0	0
13/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,739.0000	8,616.0000	(1.407)	0	0	0
13/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	165.0000	135.0000	(18.182)	0	0	0
13/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	298.0000	332.0000	11.409	0	0	0
13/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	609.0000	680.0000	11.658	0	0	0
13/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	6,198.0000	6,075.0000	(1.985)	0	0	0
13/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
13/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,230.0000	3,353.0000	3.808	0	0	0
13/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	94.0000	85.0000	(9.574)	0	0	0
13/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	455.0000	506.0000	11.209	0	0	0
13/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	4,212.0000	4,091.0000	(2.873)	0	0	0
13/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,309.0000	1,424.0000	8.785	0	0	0
13/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,329.0000	3,451.0000	3.665	0	0	0
13/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,623.0000	3,505.0000	(3.257)	0	0	0
13/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	749.0000	829.0000	10.681	0	0	0
13/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,279.0000	3,402.0000	3.751	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	984.0000	893.0000	(9.248)	0	0	0
13/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,298.0000	6,175.0000	(1.953)	0	0	0
13/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,819.0000	3,699.0000	(3.142)	0	0	0
13/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,646.0000	6,523.0000	(1.851)	0	0	0
13/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,687.0000	9,563.0000	(1.280)	0	0	0
13/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	10,087.0000	9,963.0000	(1.229)	0	0	0
13/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	1,184.0000	1,087.0000	(8.193)	0	0	0
13/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,311.0000	4,189.0000	(2.830)	0	0	0
13/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	3,674.0000	3,797.0000	3.348	0	0	0
13/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,251.0000	2,372.0000	5.375	0	0	0
13/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	248.0000	276.0000	11.290	0	0	0
13/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	334.0000	372.0000	11.377	0	0	0
13/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	10,137.0000	10,013.0000	(1.223)	0	0	0
13/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,693.0000	7,569.0000	(1.612)	0	0	0
13/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	8,092.0000	7,968.0000	(1.532)	0	0	0
13/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	103.0000	116.0000	12.621	0	0	0
13/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	95.0000	107.0000	12.632	0	0	0
13/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
13/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	310.0000	345.0000	11.290	0	0	0
13/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,551.0000	5,429.0000	(2.198)	0	0	0
13/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	240.0000	266.0000	10.833	0	0	0
13/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,286.0000	10,163.0000	(1.196)	0	0	0
13/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	21.60	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
13/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	10,187.0000	10,063.0000	(1.217)	0	0	0
13/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,338.0000	2,227.0000	(4.748)	0	0	0
13/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,291.0000	8,167.0000	(1.496)	0	0	0
13/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	512.0000	576.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,378.0000	3,500.0000	3.612	0	0	0
13/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,575.0000	3,456.0000	(3.329)	0	0	0
13/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,746.0000	6,622.0000	(1.838)	0	0	0
13/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	194.0000	215.0000	10.825	0	0	0
13/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	50.0000	44.0000	(12.000)	0	0	0
13/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,016.0000	1,112.0000	9.449	0	0	0
13/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,737.0000	9,613.0000	(1.273)	0	0	0
13/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	2,246.0000	2,136.0000	(4.898)	0	0	0
13/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	195.0000	161.0000	(17.436)	0	0	0
13/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	497.0000	437.0000	(12.072)	0	0	0
13/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,479.0000	1,376.0000	(6.964)	0	0	0
13/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	8,141.0000	8,018.0000	(1.511)	0	0	0
13/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	910.0000	1,000.0000	9.890	0	0	0
13/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	1,915.0000	2,033.0000	6.162	0	0	0
13/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,926.0000	1,815.0000	(5.763)	0	0	0
13/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,992.0000	7,868.0000	(1.552)	0	0	0
13/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	421.0000	468.0000	11.164	0	0	0
13/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,743.0000	7,619.0000	(1.601)	0	0	0
13/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,225.0000	1,127.0000	(8.000)	0	0	0
13/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,430.0000	2,318.0000	(4.609)	0	0	0
13/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,641.0000	2,763.0000	4.619	0	0	0
13/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	811.0000	895.0000	10.358	0	0	0
13/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	140.0000	154.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,492.0000	1,608.0000	7.775	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
13/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,637.0000	9,513.0000	(1.287)	0	0	0
13/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	4,064.0000	3,943.0000	(2.977)	0	0	0
13/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	10,237.0000	10,113.0000	(1.211)	0	0	0
13/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,592.0000	2,714.0000	4.707	0	0	0
13/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	2,110.0000	1,998.0000	(5.308)	0	0	0
13/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
13/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
13/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
13/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	2,017.0000	1,906.0000	(5.503)	0	0	0
13/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	1,772.0000	1,890.0000	6.659	0	0	0
13/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,360.0000	4,239.0000	(2.775)	0	0	0
13/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
13/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,631.0000	1,749.0000	7.235	0	0	0
13/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	149.0000	165.0000	10.738	0	0	0
13/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,678.0000	1,796.0000	7.032	0	0	0
13/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	132.0000	145.0000	9.848	0	0	0
13/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	7,045.0000	6,921.0000	(1.760)	0	0	0
13/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	2,200.0000	2,090.0000	(5.000)	0	0	0
13/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,446.0000	2,567.0000	4.947	0	0	0
13/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	136.0000	150.0000	10.294	0	0	0
13/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,643.0000	7,519.0000	(1.622)	0	0	0
13/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	3,092.0000	2,975.0000	(3.784)	0	0	0
13/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	124.0000	136.0000	9.677	0	0	0
13/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	9,038.0000	8,915.0000	(1.361)	0	0	0
13/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,971.0000	1,861.0000	(5.581)	0	0	0
13/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,655.0000	1,549.0000	(6.405)	0	0	0
13/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	690.0000	612.0000	(11.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	5,054.0000	4,932.0000	(2.414)	0	0	0
13/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,789.0000	8,665.0000	(1.411)	0	0	0
13/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	719.0000	798.0000	10.987	0	0	0
13/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,939.0000	8,815.0000	(1.387)	0	0	0
13/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	170.0000	188.0000	10.588	0	0	0
13/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	405.0000	451.0000	11.358	0	0	0
13/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	528.0000	463.0000	(12.311)	0	0	0
13/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
13/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	656.0000	580.0000	(11.585)	0	0	0
13/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	6,049.0000	5,926.0000	(2.033)	0	0	0
13/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	304.0000	259.0000	(14.803)	0	0	0
13/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	492.0000	552.0000	12.195	0	0	0
13/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,942.0000	7,819.0000	(1.549)	0	0	0
13/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,971.0000	1,861.0000	(5.581)	0	0	0
13/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	2,155.0000	2,043.0000	(5.197)	0	0	0
13/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,937.0000	9,813.0000	(1.248)	0	0	0
13/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,945.0000	6,822.0000	(1.771)	0	0	0
13/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,987.0000	9,863.0000	(1.242)	0	0	0
13/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	182.0000	201.0000	10.440	0	0	0
13/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,999.0000	5,876.0000	(2.050)	0	0	0
13/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	136.0000	150.0000	10.294	0	0	0
13/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,795.0000	6,672.0000	(1.810)	0	0	0
13/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,880.0000	1,770.0000	(5.851)	0	0	0
13/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	2,788.0000	2,911.0000	4.412	0	0	0
13/10/2009	£ / R	2010/03/15	21.90	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
13/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,567.0000	1,462.0000	(6.701)	0	0	0
13/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,058.0000	2,178.0000	5.831	0	0	0
13/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	438.0000	487.0000	11.187	0	0	0
13/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,487.0000	9,364.0000	(1.297)	0	0	0
13/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
13/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
13/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	2,985.0000	3,107.0000	4.087	0	0	0
13/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	3,724.0000	3,847.0000	3.303	0	0	0
13/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,900.0000	5,777.0000	(2.085)	0	0	0
13/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,083.0000	3,205.0000	3.957	0	0	0
13/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
13/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,130.0000	1,244.0000	10.088	0	0	0
13/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	1,867.0000	1,985.0000	6.320	0	0	0
13/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,988.0000	8,865.0000	(1.368)	0	0	0
13/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	176.0000	194.0000	10.227	0	0	0
13/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	832.0000	747.0000	(10.216)	0	0	0
13/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
13/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	126.0000	111.0000	(11.905)	0	0	0
13/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	623.0000	548.0000	(12.039)	0	0	0
13/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,995.0000	6,871.0000	(1.773)	0	0	0
13/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,347.0000	6,224.0000	(1.938)	0	0	0
13/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
13/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,905.0000	4,783.0000	(2.487)	0	0	0
13/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	347.0000	386.0000	11.239	0	0	0
13/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	59.0000	66.0000	11.864	0	0	0
13/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,611.0000	1,505.0000	(6.580)	0	0	0
13/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	7,244.0000	7,121.0000	(1.698)	0	0	0
13/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,526.0000	3,408.0000	(3.347)	0	0	0
13/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
13/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,744.0000	1,637.0000	(6.135)	0	0	0
13/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,707.0000	4,585.0000	(2.592)	0	0	0
13/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	5,005.0000	4,882.0000	(2.458)	0	0	0
13/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,340.0000	8,217.0000	(1.475)	0	0	0
13/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	159.0000	176.0000	10.692	0	0	0
13/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,502.0000	5,379.0000	(2.236)	0	0	0
13/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,034.0000	3,156.0000	4.021	0	0	0
13/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	8,191.0000	8,068.0000	(1.502)	0	0	0
13/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,091.0000	1,199.0000	9.899	0	0	0
13/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,053.0000	1,155.0000	9.687	0	0	0
13/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	1,962.0000	2,081.0000	6.065	0	0	0
13/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,721.0000	3,602.0000	(3.198)	0	0	0
13/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	470.0000	412.0000	(12.340)	0	0	0
13/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	535.0000	601.0000	12.336	0	0	0
13/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,701.0000	5,578.0000	(2.158)	0	0	0
13/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
13/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,916.0000	3,797.0000	(3.039)	0	0	0
13/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,284.0000	3,167.0000	(3.563)	0	0	0
13/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
13/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	444.0000	388.0000	(12.613)	0	0	0
13/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	145.0000	159.0000	9.655	0	0	0
13/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,948.0000	2,832.0000	(3.935)	0	0	0
13/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,700.0000	1,593.0000	(6.294)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	9,238.0000	9,114.0000	(1.342)	0	0	0
13/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	8,042.0000	7,918.0000	(1.542)	0	0	0
13/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,010.0000	2,130.0000	5.970	0	0	0
13/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,965.0000	3,846.0000	(3.001)	0	0	0
13/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
13/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	164.0000	181.0000	10.366	0	0	0
13/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	5,253.0000	5,130.0000	(2.342)	0	0	0
13/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
13/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,155.0000	2,275.0000	5.568	0	0	0
13/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	10,037.0000	9,913.0000	(1.235)	0	0	0
13/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
13/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
13/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	6,099.0000	5,976.0000	(2.017)	0	0	0
13/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,219.0000	1,333.0000	9.352	0	0	0
13/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	3,044.0000	2,927.0000	(3.844)	0	0	0
13/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,493.0000	7,370.0000	(1.642)	0	0	0
13/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,174.0000	1,288.0000	9.710	0	0	0
13/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	104.0000	95.0000	(8.654)	0	0	0
13/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
13/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,308.0000	1,209.0000	(7.569)	0	0	0
13/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,106.0000	2,227.0000	5.745	0	0	0
13/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	559.0000	626.0000	11.986	0	0	0
13/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
13/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	223.0000	247.0000	10.762	0	0	0
13/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	1,143.0000	1,047.0000	(8.399)	0	0	0
13/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,835.0000	1,726.0000	(5.940)	0	0	0
13/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,996.0000	2,880.0000	(3.872)	0	0	0
13/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	258.0000	286.0000	10.853	0	0	0
13/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
13/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	201.0000	223.0000	10.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
13/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	4,014.0000	3,894.0000	(2.990)	0	0	0
13/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,758.0000	2,644.0000	(4.133)	0	0	0
13/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,955.0000	4,833.0000	(2.462)	0	0	0
13/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	347.0000	298.0000	(14.121)	0	0	0
13/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	473.0000	529.0000	11.839	0	0	0
13/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	139.0000	116.0000	(16.547)	0	0	0
13/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	9,088.0000	8,965.0000	(1.353)	0	0	0
13/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
13/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	188.0000	208.0000	10.638	0	0	0
13/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,523.0000	1,419.0000	(6.829)	0	0	0
13/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	3,140.0000	3,023.0000	(3.726)	0	0	0
13/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,436.0000	1,334.0000	(7.103)	0	0	0
13/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	559.0000	490.0000	(12.343)	0	0	0
13/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,292.0000	2,181.0000	(4.843)	0	0	0
13/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	7,094.0000	6,971.0000	(1.734)	0	0	0
13/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	107.0000	120.0000	12.150	0	0	0
13/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	4,113.0000	3,992.0000	(2.942)	0	0	0
13/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,950.0000	5,826.0000	(2.084)	0	0	0
13/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	5,104.0000	4,981.0000	(2.410)	0	0	0
13/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	2,936.0000	3,058.0000	4.155	0	0	0
13/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	779.0000	862.0000	10.655	0	0	0
13/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	662.0000	737.0000	11.329	0	0	0
13/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	264.0000	223.0000	(15.530)	0	0	0
13/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
13/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,585.0000	1,702.0000	7.382	0	0	0
13/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,400.0000	1,516.0000	8.286	0	0	0
13/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
13/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,349.0000	2,470.0000	5.151	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,690.0000	2,812.0000	4.535	0	0	0
13/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,725.0000	1,843.0000	6.841	0	0	0
13/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,789.0000	1,681.0000	(6.037)	0	0	0
13/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
13/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,901.0000	2,785.0000	(3.999)	0	0	0
13/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	65.0000	74.0000	13.846	0	0	11,630
13/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
13/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
13/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	211.0000	175.0000	(17.062)	0	0	0
13/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,352.0000	5,230.0000	(2.280)	0	0	0
13/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,344.0000	7,220.0000	(1.688)	0	0	0
13/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,332.0000	3,215.0000	(3.511)	0	0	0
13/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	9,188.0000	9,064.0000	(1.350)	0	0	0
13/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,338.0000	9,214.0000	(1.328)	0	0	0
13/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	7,194.0000	7,071.0000	(1.710)	0	0	0
13/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
13/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,543.0000	2,665.0000	4.797	0	0	0
13/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	876.0000	964.0000	10.046	0	0	0
13/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,381.0000	3,263.0000	(3.490)	0	0	0
13/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,303.0000	5,180.0000	(2.319)	0	0	0
13/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
13/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	9,288.0000	9,164.0000	(1.335)	0	0	0
13/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	7,294.0000	7,170.0000	(1.700)	0	0	0
13/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	5,203.0000	5,081.0000	(2.345)	0	0	0
13/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	3,236.0000	3,119.0000	(3.616)	0	0	0
13/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	18.0000	20.0000	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
13/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
13/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	2,837.0000	2,960.0000	4.336	0	0	0
13/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,300.0000	2,421.0000	5.261	0	0	0
13/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
13/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,354.0000	1,470.0000	8.567	0	0	0
13/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,756.0000	4,634.0000	(2.565)	0	0	0
13/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	635.0000	708.0000	11.496	0	0	0
13/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,750.0000	5,627.0000	(2.139)	0	0	0
13/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	370.0000	319.0000	(13.784)	0	0	0
13/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	70.0000	80.0000	14.286	0	0	0
13/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
13/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,806.0000	2,691.0000	(4.098)	0	0	0
13/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,770.0000	3,650.0000	(3.183)	0	0	0
13/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
13/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,446.0000	1,562.0000	8.022	0	0	0
13/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
13/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	690.0000	767.0000	11.159	0	0	0
13/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
13/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,711.0000	2,597.0000	(4.205)	0	0	0
13/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	325.0000	278.0000	(14.462)	0	0	0
13/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,397.0000	2,519.0000	5.090	0	0	0
13/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,850.0000	5,727.0000	(2.103)	0	0	0
13/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,856.0000	4,733.0000	(2.533)	0	0	0
13/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
13/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,672.0000	3,553.0000	(3.241)	0	0	0
13/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,657.0000	4,535.0000	(2.620)	0	0	0
13/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,203.0000	2,324.0000	5.493	0	0	0
13/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,264.0000	1,379.0000	9.098	0	0	0
13/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	419.0000	364.0000	(13.126)	0	0	0
13/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,651.0000	5,528.0000	(2.177)	0	0	0
13/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	583.0000	653.0000	12.007	0	0	0
13/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
13/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,868.0000	3,748.0000	(3.102)	0	0	0
13/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	267.0000	297.0000	11.236	0	0	0
13/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	1,102.0000	1,008.0000	(8.530)	0	0	0
13/10/2009	£ / R	2010/06/14			Currency Future	12.0628	12.1896	1.051	0.0000	0.0000	500
13/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,270.0000	3,155.0000	(3.517)	0	0	0
13/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	3,833.0000	3,958.0000	3.261	0	0	0
13/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	402.0000	437.0000	8.706	0	0	0
13/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	593.0000	645.0000	8.769	0	0	0
13/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	419.0000	368.0000	(12.172)	0	0	0
13/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,439.0000	3,565.0000	3.664	0	0	0
13/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	829.0000	902.0000	8.806	0	0	0
13/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	424.0000	461.0000	8.726	0	0	0
13/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	709.0000	775.0000	9.309	0	0	0
13/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,671.0000	5,548.0000	(2.169)	0	0	0
13/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,754.0000	7,629.0000	(1.612)	0	0	0
13/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	275.0000	235.0000	(14.545)	0	0	0
13/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
13/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	436.0000	474.0000	8.716	0	0	0
13/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	157.0000	171.0000	8.917	0	0	0
13/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	687.0000	751.0000	9.316	0	0	0
13/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	187.0000	165.0000	(11.765)	0	0	0
13/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
13/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,088.0000	1,175.0000	7.996	0	0	0
13/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	7,057.0000	6,932.0000	(1.771)	0	0	0
13/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,892.0000	4,772.0000	(2.453)	0	0	0
13/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,844.0000	4,724.0000	(2.477)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,124.0000	2,247.0000	5.791	0	0	0
13/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	597.0000	535.0000	(10.385)	0	0	0
13/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,655.0000	7,529.0000	(1.646)	0	0	0
13/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,693.0000	9,567.0000	(1.300)	0	0	0
13/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	344.0000	373.0000	8.430	0	0	0
13/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
13/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
13/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
13/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,342.0000	3,466.0000	3.710	0	0	0
13/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	1,135.0000	1,047.0000	(7.753)	0	0	0
13/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,289.0000	1,197.0000	(7.137)	0	0	0
13/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	8,202.0000	8,077.0000	(1.524)	0	0	0
13/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	241.0000	260.0000	7.884	0	0	0
13/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,549.0000	8,424.0000	(1.462)	0	0	0
13/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,944.0000	2,832.0000	(3.804)	0	0	0
13/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,504.0000	1,612.0000	7.181	0	0	0
13/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,983.0000	3,864.0000	(2.988)	0	0	0
13/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,769.0000	5,646.0000	(2.132)	0	0	0
13/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	780.0000	705.0000	(9.615)	0	0	0
13/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,362.0000	6,237.0000	(1.965)	0	0	0
13/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	625.0000	562.0000	(10.080)	0	0	0
13/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
13/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
13/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	82.0000	68.0000	(17.073)	0	0	0
13/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,573.0000	5,451.0000	(2.189)	0	0	0
13/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,244.0000	3,368.0000	3.822	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	198.0000	175.0000	(11.616)	0	0	0
13/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,293.0000	3,417.0000	3.766	0	0	0
13/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
13/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	0.0000	4,153.0000	100.000	0	0	0
13/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,804.0000	7,679.0000	(1.602)	0	0	0
13/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	2,178.0000	2,070.0000	(4.959)	0	0	0
13/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	173.0000	189.0000	9.249	0	0	0
13/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
13/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	1,895.0000	2,008.0000	5.963	0	0	0
13/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	882.0000	957.0000	8.503	0	0	0
13/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	466.0000	412.0000	(11.588)	0	0	0
13/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,505.0000	7,380.0000	(1.666)	0	0	0
13/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	448.0000	487.0000	8.705	0	0	0
13/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,793.0000	9,667.0000	(1.287)	0	0	0
13/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	218.0000	238.0000	9.174	0	0	0
13/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
13/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	133.0000	145.0000	9.023	0	0	0
13/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,842.0000	9,716.0000	(1.280)	0	0	0
13/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,744.0000	3,626.0000	(3.152)	0	0	0
13/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
13/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	4,126.0000	4,008.0000	(2.860)	0	0	0
13/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,459.0000	3,342.0000	(3.382)	0	0	0
13/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,599.0000	8,473.0000	(1.465)	0	0	0
13/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,261.0000	1,365.0000	8.247	0	0	0
13/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	169.0000	184.0000	8.876	0	0	0
13/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,494.0000	9,368.0000	(1.327)	0	0	0
13/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,935.0000	3,816.0000	(3.024)	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
13/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,643.0000	9,517.0000	(1.307)	0	0	0
13/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,317.0000	2,441.0000	5.352	0	0	0
13/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,355.0000	2,248.0000	(4.544)	0	0	0
13/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,030.0000	2,150.0000	5.911	0	0	0
13/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,531.0000	1,434.0000	(6.336)	0	0	0
13/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,809.0000	6,684.0000	(1.836)	0	0	0
13/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	141.0000	123.0000	(12.766)	0	0	0
13/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	1,060.0000	975.0000	(8.019)	0	0	0
13/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,867.0000	5,744.0000	(2.096)	0	0	0
13/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,983.0000	3,864.0000	(2.988)	0	0	0
13/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
13/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
13/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	202.0000	220.0000	8.911	0	0	0
13/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,390.0000	3,515.0000	3.687	0	0	0
13/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	473.0000	514.0000	8.668	0	0	0
13/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,818.0000	5,695.0000	(2.114)	0	0	0
13/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,421.0000	1,528.0000	7.530	0	0	0
13/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,489.0000	2,380.0000	(4.379)	0	0	0
13/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	122.0000	132.0000	8.197	0	0	0
13/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	460.0000	500.0000	8.696	0	0	0
13/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,916.0000	5,793.0000	(2.079)	0	0	0
13/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	159.0000	138.0000	(13.208)	0	0	0
13/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	381.0000	414.0000	8.661	0	0	0
13/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	779.0000	849.0000	8.986	0	0	0
13/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,761.0000	2,649.0000	(4.057)	0	0	0
13/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,709.0000	6,584.0000	(1.863)	0	0	0
13/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,806.0000	2,695.0000	(3.956)	0	0	0
13/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,904.0000	7,778.0000	(1.594)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,839.0000	3,721.0000	(3.074)	0	0	0
13/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	6,263.0000	6,138.0000	(1.996)	0	0	0
13/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	3,130.0000	3,016.0000	(3.642)	0	0	0
13/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	517.0000	459.0000	(11.219)	0	0	0
13/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,489.0000	3,614.0000	3.583	0	0	0
13/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	460.0000	500.0000	8.696	0	0	0
13/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,098.0000	1,011.0000	(7.923)	0	0	0
13/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	92.0000	99.0000	7.609	0	0	0
13/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,898.0000	2,786.0000	(3.865)	0	0	0
13/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
13/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,892.0000	9,766.0000	(1.274)	0	0	0
13/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	5,280.0000	5,159.0000	(2.292)	0	0	0
13/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,098.0000	1,011.0000	(7.923)	0	0	0
13/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
13/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	4,079.0000	3,960.0000	(2.917)	0	0	0
13/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	2,658.0000	2,782.0000	4.665	0	0	0
13/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	1,940.0000	2,053.0000	5.825	0	0	0
13/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
13/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
13/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,698.0000	8,572.0000	(1.449)	0	0	0
13/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
13/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,748.0000	8,622.0000	(1.440)	0	0	0
13/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	1,718.0000	1,829.0000	6.461	0	0	0
13/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,316.0000	4,198.0000	(2.734)	0	0	0
13/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,369.0000	1,275.0000	(6.866)	0	0	0
13/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	2,706.0000	2,831.0000	4.619	0	0	0
13/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	544.0000	592.0000	8.824	0	0	0
13/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	987.0000	904.0000	(8.409)	0	0	0
13/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,300.0000	1,405.0000	8.077	0	0	0
13/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,444.0000	2,336.0000	(4.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	127.0000	138.0000	8.661	0	0	0
13/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	177.0000	156.0000	(11.864)	0	0	0
13/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	500.0000	544.0000	8.800	0	0	0
13/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	8,003.0000	7,878.0000	(1.562)	0	0	0
13/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	270.0000	292.0000	8.148	0	0	0
13/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,364.0000	3,249.0000	(3.419)	0	0	0
13/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,340.0000	1,445.0000	7.836	0	0	0
13/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,350.0000	8,225.0000	(1.497)	0	0	0
13/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	529.0000	575.0000	8.696	0	0	8,032
13/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	396.0000	347.0000	(12.374)	0	0	0
13/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,992.0000	9,866.0000	(1.261)	0	0	0
13/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
13/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,699.0000	4,580.0000	(2.532)	0	0	0
13/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	916.0000	836.0000	(8.734)	0	0	0
13/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	909.0000	986.0000	8.471	0	0	0
13/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	207.0000	226.0000	9.179	0	0	0
13/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,759.0000	6,634.0000	(1.849)	0	0	0
13/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	882.0000	802.0000	(9.070)	0	0	0
13/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
13/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	161.0000	175.0000	8.696	0	0	0
13/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,614.0000	1,515.0000	(6.134)	0	0	0
13/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,887.0000	3,768.0000	(3.061)	0	0	0
13/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,957.0000	1,852.0000	(5.365)	0	0	0
13/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,312.0000	6,187.0000	(1.980)	0	0	0
13/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,461.0000	6,336.0000	(1.935)	0	0	0
13/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,648.0000	8,523.0000	(1.445)	0	0	0
13/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	5,037.0000	4,916.0000	(2.402)	0	0	0
13/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,796.0000	4,676.0000	(2.502)	0	0	0
13/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	327.0000	355.0000	8.563	0	0	0
13/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
13/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,685.0000	3,810.0000	3.392	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	81.0000	91.0000	12.346	0	0	0
13/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,211.0000	1,121.0000	(7.432)	0	0	0
13/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,560.0000	2,684.0000	4.844	0	0	0
13/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,705.0000	7,579.0000	(1.635)	0	0	0
13/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,329.0000	1,236.0000	(6.998)	0	0	0
13/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,463.0000	2,586.0000	4.994	0	0	0
13/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,660.0000	6,535.0000	(1.877)	0	0	0
13/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,631.0000	1,741.0000	6.744	0	0	0
13/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
13/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	5,232.0000	5,110.0000	(2.332)	0	0	0
13/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
13/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
13/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	392.0000	425.0000	8.418	0	0	0
13/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,154.0000	1,247.0000	8.059	0	0	0
13/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	258.0000	278.0000	7.752	0	0	0
13/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
13/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
13/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	99.0000	84.0000	(15.152)	0	0	0
13/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	319.0000	346.0000	8.464	0	0	12,446
13/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	105.0000	89.0000	(15.238)	0	0	0
13/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	1,173.0000	1,084.0000	(7.587)	0	0	0
13/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	6,213.0000	6,088.0000	(2.012)	0	0	0
13/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,546.0000	1,655.0000	7.050	0	0	0
13/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
13/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	1,806.0000	1,918.0000	6.202	0	0	0
13/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,656.0000	1,556.0000	(6.039)	0	0	0
13/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	10,142.0000	10,015.0000	(1.252)	0	0	0
13/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	3,931.0000	4,056.0000	3.180	0	0	0
13/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	44.0000	50.0000	13.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	246.0000	266.0000	8.130	0	0	0
13/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	133.0000	115.0000	(13.534)	0	0	0
13/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	2,089.0000	1,982.0000	(5.122)	0	0	0
13/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	143.0000	155.0000	8.392	0	0	0
13/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,301.0000	8,176.0000	(1.506)	0	0	0
13/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,269.0000	4,151.0000	(2.764)	0	0	0
13/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,133.0000	2,026.0000	(5.016)	0	0	0
13/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	276.0000	299.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	6,114.0000	5,990.0000	(2.028)	0	0	0
13/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,378.0000	5,256.0000	(2.269)	0	0	0
13/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	311.0000	337.0000	8.360	0	0	0
13/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,743.0000	9,617.0000	(1.293)	0	0	0
13/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	258.0000	219.0000	(15.116)	0	0	0
13/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,317.0000	3,202.0000	(3.467)	0	0	0
13/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	442.0000	390.0000	(11.765)	0	0	0
13/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,913.0000	1,809.0000	(5.436)	0	0	0
13/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	10,042.0000	9,916.0000	(1.255)	0	0	0
13/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	6,015.0000	5,891.0000	(2.062)	0	0	0
13/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
13/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	372.0000	403.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	353.0000	307.0000	(13.031)	0	0	0
13/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,121.0000	1,209.0000	7.850	0	0	0
13/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,291.0000	10,165.0000	(1.224)	0	0	0
13/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	130.0000	141.0000	8.462	0	0	0
13/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	283.0000	306.0000	8.127	0	0	0
13/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	252.0000	272.0000	7.937	0	0	0
13/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	4,174.0000	4,056.0000	(2.827)	0	0	0
13/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	996.0000	1,077.0000	8.133	0	0	0
13/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,784.0000	1,681.0000	(5.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	966.0000	1,046.0000	8.282	0	0	0
13/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	77.0000	64.0000	(16.883)	0	0	0
13/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	2,223.0000	2,114.0000	(4.903)	0	0	0
13/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	241.0000	207.0000	(14.108)	0	0	0
13/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,463.0000	1,570.0000	7.314	0	0	0
13/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	8,053.0000	7,928.0000	(1.552)	0	0	0
13/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	86.0000	95.0000	10.465	0	0	0
13/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	1,762.0000	1,873.0000	6.300	0	0	0
13/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	297.0000	321.0000	8.081	0	0	0
13/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	653.0000	589.0000	(9.801)	0	0	0
13/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	610.0000	664.0000	8.852	0	0	0
13/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,366.0000	2,489.0000	5.199	0	0	0
13/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	855.0000	929.0000	8.655	0	0	0
13/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	333.0000	288.0000	(13.514)	0	0	0
13/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,406.0000	7,280.0000	(1.701)	0	0	0
13/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	666.0000	728.0000	9.309	0	0	0
13/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	748.0000	674.0000	(9.893)	0	0	0
13/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	150.0000	130.0000	(13.333)	0	0	0
13/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,593.0000	9,467.0000	(1.313)	0	0	0
13/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,133.0000	2,026.0000	(5.016)	0	0	0
13/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,412.0000	4,293.0000	(2.697)	0	0	0
13/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	560.0000	609.0000	8.750	0	0	0
13/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	353.0000	383.0000	8.499	0	0	0
13/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	491.0000	435.0000	(11.405)	0	0	0
13/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	74.0000	83.0000	12.162	0	0	0
13/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,394.0000	9,268.0000	(1.341)	0	0	0
13/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	847.0000	770.0000	(9.091)	0	0	0
13/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	8,152.0000	8,027.0000	(1.533)	0	0	0
13/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
13/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,854.0000	7,728.0000	(1.604)	0	0	0
13/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	804.0000	875.0000	8.831	0	0	0
13/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	2,755.0000	2,879.0000	4.501	0	0	0
13/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	236.0000	254.0000	7.627	0	0	0
13/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
13/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	313.0000	270.0000	(13.738)	0	0	0
13/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	246.0000	266.0000	8.130	0	0	0
13/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	112.0000	95.0000	(15.179)	0	0	0
13/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,490.0000	1,393.0000	(6.510)	0	0	0
13/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
13/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	4,031.0000	3,912.0000	(2.952)	0	0	0
13/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,942.0000	9,816.0000	(1.267)	0	0	0
13/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
13/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	7,008.0000	6,882.0000	(1.798)	0	0	0
13/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
13/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	2,045.0000	1,939.0000	(5.183)	0	0	0
13/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,954.0000	7,828.0000	(1.584)	0	0	0
13/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	937.0000	1,016.0000	8.431	0	0	0
13/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	197.0000	214.0000	8.629	0	0	8,032
13/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	1,024.0000	939.0000	(8.301)	0	0	0
13/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	576.0000	627.0000	8.854	0	0	0
13/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	224.0000	243.0000	8.482	0	0	0
13/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
13/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,605.0000	7,479.0000	(1.657)	0	0	0
13/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	375.0000	326.0000	(13.067)	0	0	0
13/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,699.0000	1,598.0000	(5.945)	0	0	0
13/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,555.0000	7,430.0000	(1.655)	0	0	0
13/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	814.0000	737.0000	(9.459)	0	0	0
13/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	9,046.0000	8,920.0000	(1.393)	0	0	0
13/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	3,083.0000	2,970.0000	(3.665)	0	0	0
13/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	2,001.0000	1,895.0000	(5.297)	0	0	0
13/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	178.0000	194.0000	8.989	0	0	0
13/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	514.0000	559.0000	8.755	0	0	0
13/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,412.0000	3,295.0000	(3.429)	0	0	0
13/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
13/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,989.0000	4,868.0000	(2.425)	0	0	0
13/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,715.0000	2,604.0000	(4.088)	0	0	0
13/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,741.0000	1,639.0000	(5.859)	0	0	0
13/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	93.0000	78.0000	(16.129)	0	0	0
13/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,544.0000	9,418.0000	(1.320)	0	0	0
13/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
13/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,000.0000	3,124.0000	4.133	0	0	0
13/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,797.0000	8,672.0000	(1.421)	0	0	0
13/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	146.0000	159.0000	8.904	0	0	0
13/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	304.0000	329.0000	8.224	0	0	0
13/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,674.0000	1,785.0000	6.631	0	0	0
13/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
13/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,364.0000	4,246.0000	(2.704)	0	0	0
13/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,311.0000	2,204.0000	(4.630)	0	0	0
13/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,409.0000	1,314.0000	(6.742)	0	0	0
13/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	77.0000	85.0000	10.390	0	0	0
13/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,049.0000	3,173.0000	4.067	0	0	0
13/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	8,103.0000	7,977.0000	(1.555)	0	0	0
13/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	3,734.0000	3,860.0000	3.374	0	0	0
13/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
13/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,534.0000	2,425.0000	(4.301)	0	0	0
13/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
13/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	64.0000	71.0000	10.938	0	0	0
13/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	5,134.0000	5,013.0000	(2.357)	0	0	0
13/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	10,241.0000	10,115.0000	(1.230)	0	0	0
13/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	1,985.0000	2,102.0000	5.894	0	0	0
13/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,696.0000	3,578.0000	(3.193)	0	0	0
13/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,720.0000	5,597.0000	(2.150)	0	0	0
13/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,507.0000	4,388.0000	(2.640)	0	0	0
13/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,475.0000	5,353.0000	(2.228)	0	0	0
13/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	25.0000	27.0000	8.000	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
13/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	72.0000	62.0000	(13.889)	0	0	0
13/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	952.0000	870.0000	(8.613)	0	0	0
13/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	225.0000	196.0000	(12.889)	0	0	0
13/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,651.0000	4,532.0000	(2.559)	0	0	0
13/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	3,177.0000	3,062.0000	(3.620)	0	0	0
13/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
13/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,747.0000	4,628.0000	(2.507)	0	0	0
13/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	187.0000	204.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	684.0000	617.0000	(9.795)	0	0	0
13/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	716.0000	645.0000	(9.916)	0	0	0
13/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
13/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,610.0000	6,485.0000	(1.891)	0	0	0
13/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	165.0000	180.0000	9.091	0	0	0
13/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,329.0000	5,207.0000	(2.289)	0	0	0
13/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,187.0000	1,286.0000	8.340	0	0	0
13/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	628.0000	685.0000	9.076	0	0	0
13/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	5,086.0000	4,965.0000	(2.379)	0	0	0
13/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,176.0000	4,300.0000	2.969	0	0	0
13/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,524.0000	5,402.0000	(2.209)	0	0	0
13/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
13/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	9,245.0000	9,119.0000	(1.363)	0	0	0
13/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
13/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	10,191.0000	10,065.0000	(1.236)	0	0	0
13/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
13/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	2,951.0000	3,075.0000	4.202	0	0	0
13/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	264.0000	285.0000	7.955	0	0	0
13/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,966.0000	5,842.0000	(2.078)	0	0	0
13/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
13/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
13/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,870.0000	1,766.0000	(5.561)	0	0	0
13/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,852.0000	2,740.0000	(3.927)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	647.0000	706.0000	9.119	0	0	0
13/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,791.0000	3,673.0000	(3.113)	0	0	0
13/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
13/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
13/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
13/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,648.0000	3,531.0000	(3.207)	0	0	0
13/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,057.0000	1,142.0000	8.042	0	0	0
13/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
13/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	87.0000	73.0000	(16.092)	0	0	0
13/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
13/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,560.0000	6,435.0000	(1.905)	0	0	0
13/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	8,251.0000	8,126.0000	(1.515)	0	0	0
13/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,622.0000	5,500.0000	(2.170)	0	0	0
13/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	1,850.0000	1,963.0000	6.108	0	0	0
13/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,097.0000	3,222.0000	4.036	0	0	0
13/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	10,092.0000	9,966.0000	(1.249)	0	0	0
13/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,603.0000	4,484.0000	(2.585)	0	0	0
13/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	294.0000	252.0000	(14.286)	0	0	0
13/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	6,064.0000	5,940.0000	(2.045)	0	0	0
13/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	2,609.0000	2,733.0000	4.753	0	0	0
13/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	38.0000	43.0000	13.158	0	0	12,446
13/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	276.0000	299.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,946.0000	8,821.0000	(1.397)	0	0	0
13/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,026.0000	1,109.0000	8.090	0	0	0
13/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,449.0000	1,353.0000	(6.625)	0	0	0
13/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	3,223.0000	3,109.0000	(3.537)	0	0	0
13/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,958.0000	6,833.0000	(1.796)	0	0	0
13/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,624.0000	2,514.0000	(4.192)	0	0	0
13/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	362.0000	393.0000	8.564	0	0	0
13/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	116.0000	126.0000	8.621	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	755.0000	823.0000	9.007	0	0	0
13/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	487.0000	529.0000	8.624	0	0	0
13/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,553.0000	3,437.0000	(3.265)	0	0	0
13/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	168.0000	147.0000	(12.500)	0	0	0
13/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	126.0000	108.0000	(14.286)	0	0	0
13/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,381.0000	1,487.0000	7.676	0	0	0
13/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,512.0000	2,635.0000	4.896	0	0	0
13/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	543.0000	484.0000	(10.866)	0	0	0
13/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
13/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	335.0000	364.0000	8.657	0	0	0
13/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,269.0000	2,392.0000	5.421	0	0	0
13/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	466.0000	412.0000	(11.588)	0	0	0
13/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,573.0000	1,474.0000	(6.294)	0	0	0
13/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	133.0000	145.0000	9.023	0	0	0
13/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	7,256.0000	7,131.0000	(1.723)	0	0	0
13/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,270.0000	3,155.0000	(3.517)	0	0	0
13/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	7,107.0000	6,982.0000	(1.759)	0	0	0
13/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	84.0000	93.0000	10.714	0	0	0
13/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	4,221.0000	4,104.0000	(2.772)	0	0	0
13/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	829.0000	902.0000	8.806	0	0	0
13/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,589.0000	1,698.0000	6.860	0	0	0
13/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	5,183.0000	5,062.0000	(2.335)	0	0	0
13/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
13/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,267.0000	2,159.0000	(4.764)	0	0	0
13/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	9,096.0000	8,970.0000	(1.385)	0	0	0
13/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	229.0000	249.0000	8.734	0	0	0
13/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	141.0000	123.0000	(12.766)	0	0	0
13/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	252.0000	272.0000	7.937	0	0	0
13/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
13/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	2,089.0000	1,982.0000	(5.122)	0	0	0
13/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	7,207.0000	7,081.0000	(1.748)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,996.0000	8,870.0000	(1.401)	0	0	0
13/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,356.0000	7,231.0000	(1.699)	0	0	0
13/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,504.0000	1,612.0000	7.181	0	0	0
13/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,414.0000	2,538.0000	5.137	0	0	0
13/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,344.0000	9,219.0000	(1.338)	0	0	0
13/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	6,163.0000	6,039.0000	(2.012)	0	0	0
13/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,913.0000	1,809.0000	(5.436)	0	0	0
13/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	212.0000	232.0000	9.434	0	0	0
13/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,827.0000	1,724.0000	(5.638)	0	0	0
13/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	290.0000	313.0000	7.931	0	0	0
13/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,399.0000	2,292.0000	(4.460)	0	0	0
13/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	9,195.0000	9,069.0000	(1.370)	0	0	0
13/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	2,853.0000	2,977.0000	4.346	0	0	0
13/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,306.0000	7,181.0000	(1.711)	0	0	0
13/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,295.0000	9,169.0000	(1.356)	0	0	0
13/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	2,804.0000	2,928.0000	4.422	0	0	0
13/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,427.0000	5,305.0000	(2.248)	0	0	0
13/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,412.0000	6,287.0000	(1.949)	0	0	0
13/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
13/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
13/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,289.0000	1,197.0000	(7.137)	0	0	0
13/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,506.0000	3,389.0000	(3.337)	0	0	0
13/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	709.0000	775.0000	9.309	0	0	0
13/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	597.0000	535.0000	(10.385)	0	0	0
13/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	402.0000	437.0000	8.706	0	0	0
13/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
13/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
13/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	114.0000	123.0000	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
13/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	209.0000	185.0000	(11.483)	0	0	0
13/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,222.0000	1,325.0000	8.429	0	0	0
13/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
13/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,076.0000	2,198.0000	5.877	0	0	0
13/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,601.0000	3,484.0000	(3.249)	0	0	0
13/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	187.0000	165.0000	(11.765)	0	0	0
13/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,300.0000	1,405.0000	8.077	0	0	0
13/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,172.0000	2,295.0000	5.663	0	0	0
13/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,250.0000	1,159.0000	(7.280)	0	0	0
13/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	413.0000	449.0000	8.717	0	0	0
13/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,221.0000	2,343.0000	5.493	0	0	0
13/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
13/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	569.0000	509.0000	(10.545)	0	0	0
13/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	732.0000	799.0000	9.153	0	0	0
13/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
13/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,511.0000	6,386.0000	(1.920)	0	0	0
13/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,555.0000	4,436.0000	(2.613)	0	0	0
13/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,459.0000	4,341.0000	(2.646)	0	0	0
13/10/2009	€ / R	2009/12/14			Currency Future	10.9385	11.0315	0.850	11.0300	10.9800	32,788
13/10/2009	€ / R	2009/12/14	10.60	Put	Currency Future	147.0000	120.0000	(18.367)	0	0	0
13/10/2009	€ / R	2009/12/14	13.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,045.0000	2,137.0000	4.499	0	0	0
13/10/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,715.0000	3,622.0000	(2.503)	0	0	0
13/10/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,496.0000	1,408.0000	(5.882)	0	0	0
13/10/2009	€ / R	2009/12/14	7.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,665.0000	3,573.0000	(2.510)	0	0	0
13/10/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	10.15	Call	Currency Future	842.0000	922.0000	9.501	0	0	0
13/10/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,720.0000	2,628.0000	(3.382)	0	0	0
13/10/2009	€ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,981.0000	1,890.0000	(4.594)	0	0	0
13/10/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,962.0000	6,869.0000	(1.336)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
13/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,289.0000	3,382.0000	2.828	0	0	0
13/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	12,744
13/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,839.0000	3,932.0000	2.423	0	0	0
13/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,489.0000	3,582.0000	2.666	0	0	0
13/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,226.0000	2,135.0000	(4.088)	0	0	0
13/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,063.0000	4,970.0000	(1.837)	0	0	0
13/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	452.0000	516.0000	14.159	0	0	0
13/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,671.0000	2,579.0000	(3.444)	0	0	0
13/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	8,112.0000	8,019.0000	(1.146)	0	0	0
13/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,164.0000	1,252.0000	7.560	0	0	0
13/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,662.0000	6,569.0000	(1.396)	0	0	0
13/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,314.0000	4,221.0000	(2.156)	0	0	0
13/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	2,030.0000	1,939.0000	(4.483)	0	0	0
13/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	715.0000	791.0000	10.629	0	0	0
13/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
13/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
13/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,662.0000	8,569.0000	(1.074)	0	0	0
13/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,512.0000	6,419.0000	(1.428)	0	0	0
13/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	54.0000	40.0000	(25.926)	0	0	0
13/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,040.0000	3,132.0000	3.026	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2009/12/14	14.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	10.30	Put	Currency Future	77.0000	60.0000	(22.078)	0	0	0
13/10/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,912.0000	8,819.0000	(1.044)	0	0	0
13/10/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,812.0000	8,719.0000	(1.055)	0	0	0
13/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	9.80	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
13/10/2009	€ / R	2009/12/14	19.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	€ / R	2009/12/14	11.85	Put	Currency Future	983.0000	901.0000	(8.342)	0	0	0
13/10/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,492.0000	2,584.0000	3.692	0	0	0
13/10/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,812.0000	5,719.0000	(1.600)	0	0	0
13/10/2009	€ / R	2009/12/14	9.15	Call	Currency Future	1,798.0000	1,889.0000	5.061	0	0	0
13/10/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,177.0000	2,086.0000	(4.180)	0	0	0
13/10/2009	€ / R	2009/12/14	9.90	Call	Currency Future	1,068.0000	1,155.0000	8.146	0	0	0
13/10/2009	€ / R	2009/12/14	10.65	Put	Currency Future	163.0000	134.0000	(17.791)	0	0	0
13/10/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,962.0000	8,869.0000	(1.038)	0	0	0
13/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
13/10/2009	€ / R	2009/12/14	8.65	Call	Currency Future	2,293.0000	2,385.0000	4.012	0	0	0
13/10/2009	€ / R	2009/12/14	11.45	Put	Currency Future	639.0000	567.0000	(11.268)	0	0	0
13/10/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,503.0000	1,593.0000	5.988	0	0	0
13/10/2009	€ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,791.0000	2,883.0000	3.296	0	0	0
13/10/2009	€ / R	2009/12/14	13.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	€ / R	2009/12/14	14.90	Put	Currency Future	3,965.0000	3,872.0000	(2.346)	0	0	0
13/10/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,932.0000	1,842.0000	(4.658)	0	0	0
13/10/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,812.0000	6,719.0000	(1.365)	0	0	0
13/10/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,621.0000	2,529.0000	(3.510)	0	0	0
13/10/2009	€ / R	2009/12/14	9.65	Call	Currency Future	1,308.0000	1,397.0000	6.804	0	0	0
13/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	12.20	Call	Currency Future	44.0000	51.0000	15.909	0	0	13,679
13/10/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,514.0000	4,421.0000	(2.060)	0	0	0
13/10/2009	€ / R	2009/12/14	10.75	Put	Currency Future	198.0000	165.0000	(16.667)	0	0	0
13/10/2009	€ / R	2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	2,128.0000	2,037.0000	(4.276)	0	0	0
13/10/2009	€ / R	2009/12/14	10.90	Call	Currency Future	299.0000	353.0000	18.060	0	0	0
13/10/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,737.0000	1,648.0000	(5.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	€ / R	2009/12/14	7.05	Call	Currency Future	3,889.0000	3,982.0000	2.391	0	0	0
13/10/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,140.0000	3,232.0000	2.930	0	0	0
13/10/2009	€ / R	2009/12/14	11.40	Put	Currency Future	599.0000	528.0000	(11.853)	0	0	0
13/10/2009	€ / R	2009/12/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	12.20	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
13/10/2009	€ / R	2009/12/14	14.10	Put	Currency Future	3,167.0000	3,075.0000	(2.905)	0	0	0
13/10/2009	€ / R	2009/12/14	10.00	Call	Currency Future	975.0000	1,060.0000	8.718	0	0	0
13/10/2009	€ / R	2009/12/14	12.30	Put	Currency Future	1,400.0000	1,313.0000	(6.214)	0	0	0
13/10/2009	€ / R	2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,912.0000	6,819.0000	(1.345)	0	0	0
13/10/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,621.0000	2,529.0000	(3.510)	0	0	0
13/10/2009	€ / R	2009/12/14	10.45	Put	Currency Future	108.0000	86.0000	(20.370)	0	0	0
13/10/2009	€ / R	2009/12/14	7.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	11.40	Call	Currency Future	138.0000	160.0000	15.942	0	0	0
13/10/2009	€ / R	2009/12/14	11.85	Call	Currency Future	71.0000	82.0000	15.493	0	0	0
13/10/2009	€ / R	2009/12/14	9.45	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
13/10/2009	€ / R	2009/12/14	18.25	Put	Currency Future	7,312.0000	7,219.0000	(1.272)	0	0	0
13/10/2009	€ / R	2009/12/14	7.15	Call	Currency Future	3,789.0000	3,882.0000	2.454	0	0	0
13/10/2009	€ / R	2009/12/14	14.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	9.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
13/10/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	€ / R	2009/12/14	10.45	Call	Currency Future	596.0000	667.0000	11.913	0	0	0
13/10/2009	€ / R	2009/12/14	8.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	30.0000	35.0000	16.667	0	0	80
13/10/2009	€ / R	2009/12/14	9.85	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
13/10/2009	€ / R	2009/12/14	19.10	Put	Currency Future	8,162.0000	8,069.0000	(1.139)	0	0	0
13/10/2009	€ / R	2009/12/14	8.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	18.10	Put	Currency Future	7,162.0000	7,069.0000	(1.299)	0	0	0
13/10/2009	€ / R	2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.05	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/10/2009	€ / R	2009/12/14	10.00	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0

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13/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
13/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,572.0000	2,480.0000	(3.577)	0	0	0
13/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,144.0000	2,236.0000	4.291	0	0	0
13/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,592.0000	1,503.0000	(5.590)	0	0	0
13/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,162.0000	6,069.0000	(1.509)	0	0	0
13/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	128.0000	148.0000	15.625	0	0	0
13/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	886.0000	967.0000	9.142	0	0	0
13/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	386.0000	447.0000	15.803	0	0	0
13/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,968.0000	2,876.0000	(3.100)	0	0	0
13/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,064.0000	3,972.0000	(2.264)	0	0	0
13/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,448.0000	1,360.0000	(6.077)	0	0	0
13/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,640.0000	1,551.0000	(5.427)	0	0	0
13/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,815.0000	3,722.0000	(2.438)	0	0	0
13/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,699.0000	1,790.0000	5.356	0	0	0
13/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
13/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,366.0000	3,274.0000	(2.733)	0	0	0
13/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
13/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
13/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
13/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	47.0000	35.0000	(25.532)	0	0	0
13/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,662.0000	5,570.0000	(1.625)	0	0	0
13/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,212.0000	6,119.0000	(1.497)	0	0	0
13/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	1,946.0000	2,037.0000	4.676	0	0	0
13/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	20.0000	23.0000	15.000	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
13/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,364.0000	4,271.0000	(2.131)	0	0	0
13/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	1,995.0000	2,087.0000	4.612	0	0	0
13/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,544.0000	1,456.0000	(5.699)	0	0	0
13/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,612.0000	7,519.0000	(1.222)	0	0	0
13/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,713.0000	4,620.0000	(1.973)	0	0	0
13/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,306.0000	1,219.0000	(6.662)	0	0	0
13/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	799.0000	878.0000	9.887	0	0	0
13/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,512.0000	8,419.0000	(1.093)	0	0	0
13/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,163.0000	5,070.0000	(1.801)	0	0	0
13/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,212.0000	8,119.0000	(1.132)	0	0	0
13/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,226.0000	2,135.0000	(4.088)	0	0	0
13/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,496.0000	1,408.0000	(5.882)	0	0	0
13/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	2,990.0000	3,083.0000	3.110	0	0	0
13/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	356.0000	414.0000	16.292	0	0	0
13/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,164.0000	4,071.0000	(2.233)	0	0	0
13/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,981.0000	1,890.0000	(4.594)	0	0	0
13/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,940.0000	3,033.0000	3.163	0	0	0
13/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,689.0000	1,599.0000	(5.329)	0	0	0
13/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	3,989.0000	4,082.0000	2.331	0	0	0
13/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,737.0000	1,648.0000	(5.124)	0	0	0
13/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	61.0000	46.0000	(24.590)	0	0	0
13/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,671.0000	2,579.0000	(3.444)	0	0	0
13/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	260.0000	221.0000	(15.000)	0	0	0
13/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,374.0000	2,283.0000	(3.833)	0	0	0
13/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,613.0000	4,521.0000	(1.994)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2009/12/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	10.25	Put	Currency Future	68.0000	52.0000	(23.529)	0	0	0
13/10/2009	€ / R	2009/12/14	9.20	Call	Currency Future	1,748.0000	1,840.0000	5.263	0	0	0
13/10/2009	€ / R	2009/12/14	10.60	Call	Currency Future	486.0000	552.0000	13.580	0	0	0
13/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R	2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	12.60	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
13/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	€ / R	2009/12/14	12.70	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
13/10/2009	€ / R	2009/12/14	17.05	Put	Currency Future	6,112.0000	6,019.0000	(1.522)	0	0	0
13/10/2009	€ / R	2009/12/14	10.70	Call	Currency Future	418.0000	481.0000	15.072	0	0	0
13/10/2009	€ / R	2009/12/14	10.25	Call	Currency Future	757.0000	834.0000	10.172	0	0	0
13/10/2009	€ / R	2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	9.25	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/10/2009	€ / R	2009/12/14	12.90	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/10/2009	€ / R	2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	2,128.0000	2,037.0000	(4.276)	0	0	0
13/10/2009	€ / R	2009/12/14	9.30	Call	Currency Future	1,650.0000	1,741.0000	5.515	0	0	0
13/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
13/10/2009	€ / R	2009/12/14	13.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R	2009/12/14	9.55	Call	Currency Future	1,405.0000	1,495.0000	6.406	0	0	0
13/10/2009	€ / R	2009/12/14	9.70	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
13/10/2009	€ / R	2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	7.20	Call	Currency Future	3,739.0000	3,832.0000	2.487	0	0	0
13/10/2009	€ / R	2009/12/14	10.05	Call	Currency Future	930.0000	1,012.0000	8.817	0	0	0
13/10/2009	€ / R	2009/12/14	9.10	Call	Currency Future	1,847.0000	1,938.0000	4.927	0	0	0
13/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	3,118.0000	3,025.0000	(2.983)	0	0	0
13/10/2009	€ / R	2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,689.0000	1,599.0000	(5.329)	0	0	0
13/10/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	13.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	€ / R	2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	10.70	Put	Currency Future	180.0000	149.0000	(17.222)	0	0	0
13/10/2009	€ / R	2009/12/14	8.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	€ / R	2009/12/14	9.05	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,869.0000	2,777.0000	(3.207)	0	0	0
13/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,963.0000	4,870.0000	(1.874)	0	0	0
13/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
13/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,641.0000	2,734.0000	3.521	0	0	0
13/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	8,012.0000	7,919.0000	(1.161)	0	0	0
13/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,275.0000	2,184.0000	(4.000)	0	0	0
13/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,691.0000	2,783.0000	3.419	0	0	0
13/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	42.0000	31.0000	(26.190)	0	0	0
13/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,306.0000	1,219.0000	(6.662)	0	0	0
13/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
13/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,021.0000	1,107.0000	8.423	0	0	0
13/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,423.0000	2,332.0000	(3.756)	0	0	0
13/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,763.0000	4,670.0000	(1.953)	0	0	0
13/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,689.0000	3,782.0000	2.521	0	0	0
13/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,114.0000	4,021.0000	(2.261)	0	0	0
13/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,841.0000	2,933.0000	3.238	0	0	0
13/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,566.0000	3,473.0000	(2.608)	0	0	0
13/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,260.0000	1,349.0000	7.063	0	0	0
13/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	675.0000	749.0000	10.963	0	0	0
13/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	284.0000	242.0000	(14.789)	0	0	0
13/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,564.0000	4,471.0000	(2.038)	0	0	0
13/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	4,015.0000	3,922.0000	(2.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	86.0000	67.0000	(22.093)	0	0	0
13/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,262.0000	8,169.0000	(1.126)	0	0	0
13/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,412.0000	8,319.0000	(1.106)	0	0	0
13/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,113.0000	5,020.0000	(1.819)	0	0	0
13/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,712.0000	6,619.0000	(1.386)	0	0	0
13/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,919.0000	2,826.0000	(3.186)	0	0	0
13/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	6,012.0000	5,919.0000	(1.547)	0	0	0
13/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,079.0000	1,988.0000	(4.377)	0	0	0
13/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,243.0000	2,335.0000	4.102	0	0	0
13/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,741.0000	2,833.0000	3.356	0	0	0
13/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,897.0000	1,988.0000	4.797	0	0	0
13/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,177.0000	2,086.0000	(4.180)	0	0	0
13/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,865.0000	3,772.0000	(2.406)	0	0	0
13/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,262.0000	6,169.0000	(1.485)	0	0	0
13/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,890.0000	2,983.0000	3.218	0	0	0
13/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,473.0000	2,381.0000	(3.720)	0	0	0
13/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,601.0000	1,692.0000	5.684	0	0	0
13/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	253.0000	297.0000	17.391	0	0	0
13/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,770.0000	2,678.0000	(3.321)	0	0	0
13/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,863.0000	4,770.0000	(1.912)	0	0	0
13/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,267.0000	3,174.0000	(2.847)	0	0	0
13/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	1.0000	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
13/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	558.0000	628.0000	12.545	0	0	0
13/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,239.0000	3,332.0000	2.871	0	0	0
13/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,589.0000	3,682.0000	2.591	0	0	0
13/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,214.0000	4,121.0000	(2.207)	0	0	0
13/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,473.0000	2,381.0000	(3.720)	0	0	0
13/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,442.0000	2,534.0000	3.767	0	0	0
13/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,423.0000	2,332.0000	(3.756)	0	0	0
13/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,264.0000	4,171.0000	(2.181)	0	0	0
13/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	120.0000	96.0000	(20.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,786.0000	1,696.0000	(5.039)	0	0	0
13/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	217.0000	183.0000	(15.668)	0	0	0
13/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,591.0000	2,684.0000	3.589	0	0	0
13/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,712.0000	8,619.0000	(1.067)	0	0	0
13/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,765.0000	3,672.0000	(2.470)	0	0	0
13/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,869.0000	2,777.0000	(3.207)	0	0	0
13/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	272.0000	324.0000	19.118	0	0	0
13/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
13/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,720.0000	2,628.0000	(3.382)	0	0	0
13/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,212.0000	1,127.0000	(7.013)	0	0	0
13/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,312.0000	6,219.0000	(1.473)	0	0	0
13/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,913.0000	4,820.0000	(1.893)	0	0	0
13/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,968.0000	2,876.0000	(3.100)	0	0	0
13/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	314.0000	265.0000	(15.605)	0	0	0
13/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,454.0000	1,544.0000	6.190	0	0	0
13/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	722.0000	646.0000	(10.526)	0	0	0
13/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,834.0000	1,744.0000	(4.907)	0	0	0
13/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	110.0000	128.0000	16.364	0	0	0
13/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,312.0000	8,219.0000	(1.119)	0	0	0
13/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,074.0000	990.0000	(7.821)	0	0	0
13/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,374.0000	2,283.0000	(3.833)	0	0	0
13/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,883.0000	1,793.0000	(4.780)	0	0	0
13/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
13/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
13/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,362.0000	8,269.0000	(1.112)	0	0	0
13/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,068.0000	2,975.0000	(3.031)	0	0	0
13/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,353.0000	1,266.0000	(6.430)	0	0	0
13/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,217.0000	3,125.0000	(2.860)	0	0	0
13/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	680.0000	606.0000	(10.882)	0	0	0
13/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
13/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	238.0000	201.0000	(15.546)	0	0	0
13/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	119.0000	138.0000	15.966	0	0	0
13/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	327.0000	383.0000	17.125	0	0	0
13/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,118.0000	3,025.0000	(2.983)	0	0	0
13/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,639.0000	3,732.0000	2.556	0	0	0
13/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,362.0000	6,269.0000	(1.462)	0	0	0
13/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,116.0000	1,203.0000	7.796	0	0	0
13/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	3,018.0000	2,926.0000	(3.048)	0	0	0
13/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,317.0000	3,224.0000	(2.804)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
13/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,819.0000	2,727.0000	(3.264)	0	0	0
13/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	764.0000	687.0000	(10.079)	0	0	0
13/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,119.0000	1,035.0000	(7.507)	0	0	0
13/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,090.0000	3,182.0000	2.977	0	0	0
13/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	66.0000	77.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,414.0000	4,321.0000	(2.107)	0	0	0
13/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,412.0000	6,319.0000	(1.450)	0	0	0
13/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	88.0000	102.0000	15.909	0	0	0
13/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
13/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	95.0000	110.0000	15.789	0	0	0
13/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,166.0000	1,081.0000	(7.290)	0	0	0
13/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,862.0000	8,769.0000	(1.049)	0	0	0
13/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,095.0000	2,186.0000	4.344	0	0	0
13/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,762.0000	6,669.0000	(1.375)	0	0	0
13/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,259.0000	1,173.0000	(6.831)	0	0	0
13/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	807.0000	729.0000	(9.665)	0	0	0
13/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	938.0000	857.0000	(8.635)	0	0	0
13/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,862.0000	6,769.0000	(1.355)	0	0	0
13/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	77.0000	89.0000	15.584	0	0	0
13/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,539.0000	3,632.0000	2.628	0	0	0
13/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	850.0000	771.0000	(9.294)	0	0	0
13/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	1,028.0000	945.0000	(8.074)	0	0	0
13/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	173.0000	200.0000	15.607	0	0	0
13/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	82.0000	95.0000	15.854	0	0	0
13/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	201.0000	233.0000	15.920	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	102.0000	119.0000	16.667	0	0	0
13/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	484.0000	419.0000	(13.430)	0	0	0
13/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,562.0000	8,469.0000	(1.086)	0	0	0
13/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	894.0000	814.0000	(8.949)	0	0	0
13/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	635.0000	708.0000	11.496	0	0	0
13/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	413.0000	352.0000	(14.770)	0	0	0
13/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,562.0000	6,469.0000	(1.417)	0	0	0
13/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,325.0000	2,233.0000	(3.957)	0	0	0
13/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,762.0000	8,669.0000	(1.061)	0	0	0
13/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,915.0000	3,822.0000	(2.375)	0	0	0
13/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,919.0000	2,826.0000	(3.186)	0	0	0
13/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,522.0000	2,430.0000	(3.648)	0	0	0
13/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,462.0000	8,369.0000	(1.099)	0	0	0
13/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,552.0000	1,642.0000	5.799	0	0	0
13/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,542.0000	2,634.0000	3.619	0	0	0
13/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,339.0000	3,432.0000	2.785	0	0	0
13/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	96.0000	76.0000	(20.833)	0	0	0
13/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,462.0000	6,369.0000	(1.439)	0	0	0
13/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,464.0000	4,371.0000	(2.083)	0	0	0
13/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,813.0000	4,720.0000	(1.932)	0	0	0
13/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	560.0000	491.0000	(12.321)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2009/12/14	11.35	Call	Currency Future	149.0000	172.0000	15.436	0	0	0
13/10/2009	€ / R	2009/12/14	9.75	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
13/10/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,212.0000	1,300.0000	7.261	0	0	0
13/10/2009	€ / R	2009/12/14	8.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,194.0000	2,286.0000	4.193	0	0	0
13/10/2009	€ / R	2009/12/14	11.10	Put	Currency Future	379.0000	320.0000	(15.567)	0	0	0
13/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	234.0000	271.0000	15.812	0	0	0
13/10/2009	€ / R	2009/12/14	7.75	Call	Currency Future	3,189.0000	3,282.0000	2.916	0	0	0
13/10/2009	€ / R	2009/12/14	11.05	Put	Currency Future	346.0000	289.0000	(16.474)	0	0	0
13/10/2009	€ / R	2009/12/14	7.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,663.0000	4,570.0000	(1.994)	0	0	0
13/10/2009	€ / R	2009/12/14	11.10	Call	Currency Future	217.0000	251.0000	15.668	0	0	0
13/10/2009	€ / R	2009/12/14	11.20	Put	Currency Future	448.0000	385.0000	(14.063)	0	0	0
13/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,343.0000	2,435.0000	3.927	0	0	0
13/10/2009	€ / R	2009/12/14	11.30	Call	Currency Future	160.0000	186.0000	16.250	0	0	0
13/10/2009	€ / R	2009/12/14	8.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	€ / R	2009/12/14	11.30	Put	Currency Future	522.0000	454.0000	(13.027)	0	0	0
13/10/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,357.0000	1,446.0000	6.559	0	0	0
13/10/2009	€ / R	2009/12/14	11.20	Call	Currency Future	186.0000	216.0000	16.129	0	0	0
13/10/2009	€ / R	2009/12/14	9.60	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
13/10/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,339.0000	3,432.0000	2.785	0	0	0
13/10/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,439.0000	3,532.0000	2.704	0	0	0
13/10/2009	€ / R	2009/12/14	7.00	Call	Currency Future	3,939.0000	4,032.0000	2.361	0	0	0
13/10/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	€ / R	2009/12/14	19.00	Put	Currency Future	8,062.0000	7,969.0000	(1.154)	0	0	0
13/10/2009	€ / R	2009/12/14	17.00	Put	Currency Future	6,062.0000	5,969.0000	(1.534)	0	0	0
13/10/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15			Currency Future	11.1210	11.2146	0.842	11.2000	11.1800	3,002
13/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	952.0000	1,030.0000	8.193	0	0	0
13/10/2009	€ / R	2010/03/15	10.50	Put	Currency Future	190.0000	167.0000	(12.105)	0	0	0
13/10/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,931.0000	8,838.0000	(1.041)	0	0	0
13/10/2009	€ / R	2010/03/15	17.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R	2010/03/15	16.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,685.0000	6,592.0000	(1.391)	0	0	0
13/10/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,975.0000	2,889.0000	(2.891)	0	0	0
13/10/2009	€ / R	2010/03/15	10.85	Call	Currency Future	599.0000	657.0000	9.683	0	0	0
13/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	401.0000	360.0000	(10.224)	0	0	0
13/10/2009	€ / R	2010/03/15	8.20	Call	Currency Future	2,932.0000	3,026.0000	3.206	0	0	0
13/10/2009	€ / R	2010/03/15	12.50	Call	Currency Future	156.0000	173.0000	10.897	0	0	0
13/10/2009	€ / R	2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	16.15	Put	Currency Future	5,041.0000	4,949.0000	(1.825)	0	0	0
13/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
13/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,851.0000	1,773.0000	(4.214)	0	0	0
13/10/2009	€ / R	2010/03/15	12.05	Call	Currency Future	217.0000	240.0000	10.599	0	0	0
13/10/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,535.0000	1,459.0000	(4.951)	0	0	0
13/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,935.0000	6,842.0000	(1.341)	0	0	0
13/10/2009	€ / R	2010/03/15	10.15	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
13/10/2009	€ / R	2010/03/15	11.60	Put	Currency Future	791.0000	728.0000	(7.965)	0	0	0
13/10/2009	€ / R	2010/03/15	13.05	Put	Currency Future	2,037.0000	1,956.0000	(3.976)	0	0	0
13/10/2009	€ / R	2010/03/15	12.85	Call	Currency Future	122.0000	137.0000	12.295	0	0	0
13/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	866.0000	801.0000	(7.506)	0	0	0
13/10/2009	€ / R	2010/03/15	18.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/10/2009	€ / R	2010/03/15	15.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	866.0000	801.0000	(7.506)	0	0	0
13/10/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,942.0000	4,849.0000	(1.882)	0	0	0
13/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,147.0000	2,239.0000	4.285	0	0	0
13/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	522.0000	575.0000	10.153	0	0	13,636
13/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	990.0000	1,069.0000	7.980	0	0	0
13/10/2009	€ / R	2010/03/15	13.15	Put	Currency Future	2,129.0000	2,049.0000	(3.758)	0	0	0
13/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R	2010/03/15	11.60	Call	Currency Future	312.0000	343.0000	9.936	0	0	0
13/10/2009	€ / R	2010/03/15	15.05	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	119.0000	104.0000	(12.605)	0	0	0
13/10/2009	€ / R	2010/03/15	10.50	Call	Currency Future	811.0000	882.0000	8.755	0	0	0
13/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	15.15	Put	Currency Future	4,048.0000	3,957.0000	(2.248)	0	0	0
13/10/2009	€ / R	2010/03/15	17.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	287.0000	316.0000	10.105	0	0	0
13/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,198.0000	1,289.0000	7.596	0	0	0
13/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	92.0000	106.0000	15.217	0	0	0
13/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	74.0000	85.0000	14.865	0	0	0
13/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,981.0000	8,887.0000	(1.047)	0	0	0
13/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
13/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	108.0000	121.0000	12.037	0	0	0
13/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
13/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,624.0000	1,547.0000	(4.741)	0	0	0
13/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
13/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,072.0000	2,984.0000	(2.865)	0	0	0
13/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,681.0000	8,588.0000	(1.071)	0	0	0
13/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,950.0000	3,859.0000	(2.304)	0	0	0
13/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,875.0000	3,968.0000	2.400	0	0	0
13/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
13/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,146.0000	1,076.0000	(6.108)	0	0	0
13/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,905.0000	1,996.0000	4.777	0	0	0
13/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,825.0000	3,919.0000	2.458	0	0	0
13/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,067.0000	1,153.0000	8.060	0	0	0
13/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	427.0000	384.0000	(10.070)	0	0	0
13/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,132.0000	8,039.0000	(1.144)	0	0	0
13/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,831.0000	8,738.0000	(1.053)	0	0	0
13/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	100.0000	114.0000	14.000	0	0	0
13/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	328.0000	293.0000	(10.671)	0	0	0
13/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	145.0000	162.0000	11.724	0	0	13,636
13/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,883.0000	2,977.0000	3.260	0	0	0
13/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,984.0000	6,892.0000	(1.317)	0	0	0
13/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,792.0000	4,700.0000	(1.920)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	81.0000	79.0000	(2.469)	0	0	0
13/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,130.0000	3,224.0000	3.003	0	0	0
13/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,835.0000	6,742.0000	(1.361)	0	0	0
13/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	353.0000	387.0000	9.632	0	0	0
13/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,137.0000	6,044.0000	(1.515)	0	0	0
13/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	287.0000	316.0000	10.105	0	0	0
13/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	159.0000	140.0000	(11.950)	0	0	0
13/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,221.0000	2,141.0000	(3.602)	0	0	0
13/10/2009	€ / R 2010/03/15	9.30	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
13/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	754.0000	692.0000	(8.223)	0	0	0
13/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,050.0000	2,142.0000	4.488	0	0	0
13/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
13/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,245.0000	2,337.0000	4.098	0	0	0
13/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,031.0000	3,125.0000	3.101	0	0	0
13/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
13/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,626.0000	3,720.0000	2.592	0	0	0
13/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,290.0000	1,381.0000	7.054	0	0	0
13/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	325.0000	357.0000	9.846	0	0	0
13/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,784.0000	2,699.0000	(3.053)	0	0	0
13/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	80.0000	93.0000	16.250	0	0	0
13/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,665.0000	1,757.0000	5.526	0	0	0
13/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	682.0000	623.0000	(8.651)	0	0	0
13/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
13/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
13/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,359.0000	2,279.0000	(3.391)	0	0	0
13/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
13/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,197.0000	4,105.0000	(2.192)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,637.0000	2,730.0000	3.527	0	0	0
13/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	104.0000	117.0000	12.500	0	0	0
13/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,753.0000	3,663.0000	(2.398)	0	0	0
13/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,168.0000	3,080.0000	(2.778)	0	0	0
13/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,267.0000	2,187.0000	(3.529)	0	0	0
13/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	2,982.0000	3,076.0000	3.152	0	0	0
13/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,107.0000	1,198.0000	8.220	0	0	0
13/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,743.0000	4,650.0000	(1.961)	0	0	0
13/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,296.0000	4,204.0000	(2.142)	0	0	0
13/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	131.0000	115.0000	(12.214)	0	0	0
13/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,229.0000	3,323.0000	2.911	0	0	0
13/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,091.0000	4,998.0000	(1.827)	0	0	0
13/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,336.0000	1,427.0000	6.811	0	0	0
13/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	880.0000	954.0000	8.409	0	0	0
13/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	88.0000	102.0000	15.909	0	0	0
13/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,395.0000	4,303.0000	(2.093)	0	0	0
13/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,990.0000	1,910.0000	(4.020)	0	0	0
13/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,002.0000	2,093.0000	4.545	0	0	0
13/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,098.0000	4,006.0000	(2.245)	0	0	0
13/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,294.0000	2,386.0000	4.010	0	0	0
13/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,187.0000	6,094.0000	(1.503)	0	0	0
13/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	351.0000	314.0000	(10.541)	0	0	0
13/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,028.0000	1,108.0000	7.782	0	0	0
13/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,806.0000	1,727.0000	(4.374)	0	0	0
13/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,802.0000	3,712.0000	(2.367)	0	0	0
13/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	107.0000	94.0000	(12.150)	0	0	0
13/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	57.0000	66.0000	15.789	0	0	0
13/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,731.0000	8,638.0000	(1.065)	0	0	0
13/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	96.0000	111.0000	15.625	0	0	0
13/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,736.0000	2,651.0000	(3.107)	0	0	0
13/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,834.0000	2,928.0000	3.317	0	0	0
13/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	455.0000	500.0000	9.890	0	0	0
13/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	572.0000	629.0000	9.965	0	0	0
13/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,175.0000	2,096.0000	(3.632)	0	0	0
13/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
13/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,726.0000	3,819.0000	2.496	0	0	0
13/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,279.0000	3,372.0000	2.836	0	0	0
13/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	484.0000	435.0000	(10.124)	0	0	0
13/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,428.0000	3,521.0000	2.713	0	0	0
13/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,832.0000	2,746.0000	(3.037)	0	0	0
13/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
13/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,704.0000	3,614.0000	(2.430)	0	0	0
13/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,857.0000	1,948.0000	4.900	0	0	0
13/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,440.0000	2,533.0000	3.811	0	0	0
13/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,897.0000	1,818.0000	(4.164)	0	0	0
13/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,083.0000	2,003.0000	(3.841)	0	0	0
13/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	127.0000	142.0000	11.811	0	0	0
13/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,735.0000	2,829.0000	3.437	0	0	0
13/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,147.0000	4,055.0000	(2.218)	0	0	0
13/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,182.0000	8,089.0000	(1.137)	0	0	0
13/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	118.0000	133.0000	12.712	0	0	0
13/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,693.0000	4,601.0000	(1.960)	0	0	0
13/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,761.0000	1,852.0000	5.168	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,735.0000	6,642.0000	(1.381)	0	0	0
13/10/2009	€ / R	2010/03/15	13.90	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
13/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	3,120.0000	3,032.0000	(2.821)	0	0	0
13/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,313.0000	2,233.0000	(3.459)	0	0	0
13/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,432.0000	8,339.0000	(1.103)	0	0	0
13/10/2009	€ / R	2010/03/15	16.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R	2010/03/15	19.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R	2010/03/15	11.20	Call	Currency Future	436.0000	477.0000	9.404	0	0	0
13/10/2009	€ / R	2010/03/15	9.90	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
13/10/2009	€ / R	2010/03/15	11.05	Call	Currency Future	498.0000	549.0000	10.241	0	0	0
13/10/2009	€ / R	2010/03/15	8.85	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	6,286.0000	6,194.0000	(1.464)	0	0	0
13/10/2009	€ / R	2010/03/15	8.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	515.0000	462.0000	(10.291)	0	0	0
13/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
13/10/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,402.0000	1,328.0000	(5.278)	0	0	0
13/10/2009	€ / R	2010/03/15	10.80	Put	Currency Future	305.0000	272.0000	(10.820)	0	0	0
13/10/2009	€ / R	2010/03/15	19.40	Put	Currency Future	8,282.0000	8,189.0000	(1.123)	0	0	0
13/10/2009	€ / R	2010/03/15	16.25	Put	Currency Future	5,141.0000	5,048.0000	(1.809)	0	0	0
13/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,386.0000	6,293.0000	(1.456)	0	0	0
13/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/10/2009	€ / R	2010/03/15	15.35	Put	Currency Future	4,246.0000	4,154.0000	(2.167)	0	0	0
13/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
13/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,500.0000	2,417.0000	(3.320)	0	0	0
13/10/2009	€ / R	2010/03/15	9.20	Call	Currency Future	1,953.0000	2,045.0000	4.711	0	0	0
13/10/2009	€ / R	2010/03/15	17.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	15.35	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,382.0000	8,289.0000	(1.110)	0	0	0
13/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	4,345.0000	4,254.0000	(2.094)	0	0	0
13/10/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,081.0000	3,174.0000	3.019	0	0	0
13/10/2009	€ / R	2010/03/15	14.35	Put	Currency Future	3,265.0000	3,177.0000	(2.695)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,279.0000	3,372.0000	2.836	0	0	0
13/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,445.0000	4,353.0000	(2.070)	0	0	0
13/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
13/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,328.0000	3,422.0000	2.825	0	0	0
13/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	984.0000	916.0000	(6.911)	0	0	0
13/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,476.0000	1,567.0000	6.165	0	0	0
13/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	77.0000	89.0000	15.584	0	0	0
13/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	173.0000	193.0000	11.561	0	0	0
13/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,436.0000	6,343.0000	(1.445)	0	0	0
13/10/2009	€ / R 2010/03/15	11.85	Call	Currency Future	255.0000	281.0000	10.196	0	0	0
13/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
13/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,406.0000	2,325.0000	(3.367)	0	0	0
13/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	144.0000	127.0000	(11.806)	0	0	0
13/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,342.0000	2,435.0000	3.971	0	0	0
13/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	71.0000	82.0000	15.493	0	0	0
13/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,105.0000	1,035.0000	(6.335)	0	0	0
13/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,594.0000	4,501.0000	(2.024)	0	0	0
13/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	174.0000	153.0000	(12.069)	0	0	0
13/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,152.0000	1,243.0000	7.899	0	0	0
13/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	915.0000	992.0000	8.415	0	0	0
13/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	626.0000	687.0000	9.744	0	0	0
13/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,064.0000	995.0000	(6.485)	0	0	0
13/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,332.0000	8,239.0000	(1.116)	0	0	0
13/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,099.0000	2,191.0000	4.383	0	0	0
13/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,383.0000	1,474.0000	6.580	0	0	0
13/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	207.0000	183.0000	(11.594)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,453.0000	2,371.0000	(3.343)	0	0	0
13/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,631.0000	8,538.0000	(1.078)	0	0	0
13/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,237.0000	6,144.0000	(1.491)	0	0	0
13/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,336.0000	6,244.0000	(1.452)	0	0	0
13/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
13/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
13/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,635.0000	6,543.0000	(1.387)	0	0	0
13/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,273.0000	1,200.0000	(5.734)	0	0	0
13/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,232.0000	8,139.0000	(1.130)	0	0	0
13/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,775.0000	3,869.0000	2.490	0	0	0
13/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
13/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,576.0000	3,670.0000	2.629	0	0	0
13/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	1,024.0000	955.0000	(6.738)	0	0	0
13/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	276.0000	304.0000	10.145	0	0	0
13/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	245.0000	270.0000	10.204	0	0	0
13/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,606.0000	3,516.0000	(2.496)	0	0	0
13/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,316.0000	1,243.0000	(5.547)	0	0	0
13/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,999.0000	3,908.0000	(2.276)	0	0	0
13/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,587.0000	2,681.0000	3.634	0	0	0
13/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	235.0000	260.0000	10.638	0	0	0
13/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
13/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,230.0000	1,158.0000	(5.854)	0	0	0
13/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	845.0000	918.0000	8.639	0	0	0
13/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	226.0000	250.0000	10.619	0	0	0
13/10/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,641.0000	2,557.0000	(3.181)	0	0	0
13/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,713.0000	1,804.0000	5.312	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,991.0000	4,899.0000	(1.843)	0	0	0
13/10/2009	€ / R	2010/03/15	9.35	Call	Currency Future	1,809.0000	1,900.0000	5.030	0	0	0
13/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,618.0000	1,709.0000	5.624	0	0	0
13/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	684.0000	748.0000	9.357	0	0	0
13/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/10/2009	€ / R	2010/03/15	8.35	Call	Currency Future	2,784.0000	2,878.0000	3.376	0	0	0
13/10/2009	€ / R	2010/03/15	10.55	Call	Currency Future	778.0000	847.0000	8.869	0	0	0
13/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	263.0000	234.0000	(11.027)	0	0	0
13/10/2009	€ / R	2010/03/15	12.15	Call	Currency Future	201.0000	223.0000	10.945	0	0	0
13/10/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,411.0000	3,322.0000	(2.609)	0	0	0
13/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	135.0000	151.0000	11.852	0	0	0
13/10/2009	€ / R	2010/03/15	9.45	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	3,023.0000	2,936.0000	(2.878)	0	0	0
13/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,714.0000	1,637.0000	(4.492)	0	0	0
13/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,676.0000	3,769.0000	2.530	0	0	0
13/10/2009	€ / R	2010/03/15	11.80	Call	Currency Future	265.0000	292.0000	10.189	0	0	0
13/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
13/10/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,686.0000	2,779.0000	3.462	0	0	0
13/10/2009	€ / R	2010/03/15	11.10	Put	Currency Future	454.0000	409.0000	(9.912)	0	0	0
13/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	944.0000	877.0000	(7.097)	0	0	0
13/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	9.20	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/10/2009	€ / R	2010/03/15	11.10	Call	Currency Future	475.0000	524.0000	10.316	0	0	0
13/10/2009	€ / R	2010/03/15	14.50	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
13/10/2009	€ / R	2010/03/15	12.25	Call	Currency Future	187.0000	207.0000	10.695	0	0	0
13/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	905.0000	839.0000	(7.293)	0	0	0
13/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	194.0000	215.0000	10.825	0	0	0
13/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	12.10	Call	Currency Future	209.0000	232.0000	11.005	0	0	0
13/10/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,581.0000	8,488.0000	(1.084)	0	0	0
13/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,531.0000	8,438.0000	(1.090)	0	0	0
13/10/2009	€ / R	2010/03/15	11.35	Call	Currency Future	384.0000	421.0000	9.635	0	0	0
13/10/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,585.0000	6,493.0000	(1.397)	0	0	0
13/10/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,477.0000	3,571.0000	2.703	0	0	0
13/10/2009	€ / R	2010/03/15	17.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,489.0000	2,582.0000	3.736	0	0	0
13/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,188.0000	1,117.0000	(5.976)	0	0	0
13/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,885.0000	6,792.0000	(1.351)	0	0	0
13/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	613.0000	556.0000	(9.299)	0	0	0
13/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	68.0000	78.0000	14.706	0	0	0
13/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,881.0000	8,788.0000	(1.047)	0	0	0
13/10/2009	€ / R 2010/03/15	10.60	Put	Currency Future	225.0000	199.0000	(11.556)	0	0	0
13/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,785.0000	6,692.0000	(1.371)	0	0	0
13/10/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,547.0000	2,464.0000	(3.259)	0	0	0
13/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	15.60	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,486.0000	6,393.0000	(1.434)	0	0	0
13/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,781.0000	8,688.0000	(1.059)	0	0	0
13/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	746.0000	813.0000	8.981	0	0	0
13/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,523.0000	1,614.0000	5.975	0	0	0
13/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,643.0000	4,551.0000	(1.981)	0	0	0
13/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,571.0000	1,662.0000	5.792	0	0	0
13/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	714.0000	780.0000	9.244	0	0	0
13/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,527.0000	3,620.0000	2.637	0	0	0
13/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,655.0000	3,565.0000	(2.462)	0	0	0
13/10/2009	€ / R 2010/03/15	9.60	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
13/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,536.0000	6,443.0000	(1.423)	0	0	0
13/10/2009	€ / R 2010/03/15	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
13/10/2009	€ / R 2010/03/15	8.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,544.0000	4,452.0000	(2.025)	0	0	0
13/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,391.0000	2,484.0000	3.890	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
13/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,538.0000	2,632.0000	3.704	0	0	0
13/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
13/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,378.0000	3,471.0000	2.753	0	0	0
13/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	243.0000	216.0000	(11.111)	0	0	0
13/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
13/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	299.0000	329.0000	10.033	0	0	0
13/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	655.0000	717.0000	9.466	0	0	0
13/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	828.0000	764.0000	(7.729)	0	0	0
13/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	284.0000	252.0000	(11.268)	0	0	0
13/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,594.0000	2,510.0000	(3.238)	0	0	0
13/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,689.0000	2,604.0000	(3.161)	0	0	0
13/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
13/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
13/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,481.0000	8,388.0000	(1.097)	0	0	0
13/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	131.0000	146.0000	11.450	0	0	0
13/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,760.0000	1,682.0000	(4.432)	0	0	0
13/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,429.0000	1,520.0000	6.368	0	0	0
13/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,927.0000	2,841.0000	(2.938)	0	0	0
13/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,180.0000	3,273.0000	2.925	0	0	0
13/10/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,494.0000	4,402.0000	(2.047)	0	0	0
13/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,196.0000	2,288.0000	4.189	0	0	0
13/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	580.0000	524.0000	(9.655)	0	0	0
13/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	647.0000	589.0000	(8.964)	0	0	0
13/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,900.0000	3,810.0000	(2.308)	0	0	0
13/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	368.0000	404.0000	9.783	0	0	0
13/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	547.0000	493.0000	(9.872)	0	0	0
13/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,892.0000	4,799.0000	(1.901)	0	0	0
13/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	418.0000	457.0000	9.330	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/03/15	11.30	Call	Currency Future	401.0000	439.0000	9.476	0	0	0
13/10/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,244.0000	1,335.0000	7.315	0	0	0
13/10/2009	€ / R	2010/03/15	10.95	Call	Currency Future	547.0000	601.0000	9.872	0	0	0
13/10/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,842.0000	4,750.0000	(1.900)	0	0	0
13/10/2009	€ / R	2010/03/15	15.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	339.0000	372.0000	9.735	0	0	24
13/10/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,851.0000	3,761.0000	(2.337)	0	0	0
13/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	718.0000	657.0000	(8.496)	0	0	0
13/10/2009	€ / R	2010/03/15	10.95	Put	Currency Future	376.0000	337.0000	(10.372)	0	0	0
13/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	115.0000	129.0000	12.174	0	0	0
13/10/2009	€ / R	2010/03/15	9.95	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
13/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,944.0000	1,864.0000	(4.115)	0	0	0
13/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,879.0000	2,793.0000	(2.987)	0	0	0
13/10/2009	€ / R	2010/03/15	14.95	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
13/10/2009	€ / R	2010/03/15	13.95	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
13/10/2009	€ / R	2010/03/15	19.10	Put	Currency Future	0.0000	7,890.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	19.10	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	0.0000	5,895.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	17.10	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	6,087.0000	5,994.0000	(1.528)	0	0	0
13/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	8,082.0000	7,990.0000	(1.138)	0	0	0
13/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	0.0000	4,117.0000	100.000	0	0	0
13/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	3,925.0000	4,018.0000	2.369	0	0	0
13/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	3,974.0000	4,068.0000	2.365	0	0	0
13/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	6,037.0000	5,945.0000	(1.524)	0	0	0
13/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	8,033.0000	7,940.0000	(1.158)	0	0	0
13/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14			Currency Future	11.3026	11.3971	0.836	11.4100	11.4100	703
13/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,616.0000	3,711.0000	2.627	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	1,171.0000	1,107.0000	(5.465)	0	0	0
13/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,256.0000	8,162.0000	(1.139)	0	0	0
13/10/2009	€ / R 2010/06/14	12.00	Call	Currency Future	397.0000	428.0000	7.809	0	0	0
13/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	8,057.0000	7,963.0000	(1.167)	0	0	0
13/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,286.0000	2,211.0000	(3.281)	0	0	0
13/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	189.0000	208.0000	10.053	0	0	0
13/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	74.0000	88.0000	18.919	0	0	0
13/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	1,094.0000	1,031.0000	(5.759)	0	0	0
13/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	17.0000	31.0000	82.353	0	0	0
13/10/2009	€ / R 2010/06/14	12.10	Call	Currency Future	374.0000	404.0000	8.021	0	0	0
13/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,171.0000	4,091.0000	(1.918)	0	0	0
13/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	205.0000	185.0000	(9.756)	0	0	0
13/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,108.0000	1,182.0000	6.679	0	0	0
13/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
13/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	3,913.0000	4,008.0000	2.428	0	0	0
13/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	2,927.0000	3,022.0000	3.246	0	0	0
13/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	1,956.0000	2,044.0000	4.499	0	0	0
13/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,114.0000	6,034.0000	(1.308)	0	0	0
13/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	8,106.0000	8,013.0000	(1.147)	0	0	0
13/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	3,962.0000	4,057.0000	2.398	0	0	0
13/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
13/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	4,124.0000	4,043.0000	(1.964)	0	0	0
13/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	17.0000	31.0000	82.353	0	0	0
13/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	6,064.0000	5,984.0000	(1.319)	0	0	0
13/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,241.0000	2,166.0000	(3.347)	0	0	0
13/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
13/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	639.0000	589.0000	(7.825)	0	0	0
13/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	194.0000	213.0000	9.794	0	0	0
13/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,142.0000	1,221.0000	6.918	0	0	0
13/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	0.0000	561.0000	100.000	0	0	0
13/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	2,976.0000	3,071.0000	3.192	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/06/14	8.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14	11.35	Call	Currency Future	591.0000	636.0000	7.614	0	0	0
13/10/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,002.0000	2,092.0000	4.496	0	0	0
13/10/2009	€ / R	2010/06/14	9.35	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
13/10/2009	€ / R	2010/06/14	10.35	Put	Currency Future	190.0000	174.0000	(8.421)	0	0	0
13/10/2009	€ / R	2010/06/14	11.30	Call	Currency Future	0.0000	658.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	2,633.0000	2,727.0000	3.570	0	0	0
13/10/2009	€ / R	2010/06/14	17.45	Call	Currency Future	16.0000	30.0000	87.500	0	0	0
13/10/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,331.0000	2,256.0000	(3.218)	0	0	0
13/10/2009	€ / R	2010/06/14	15.45	Call	Currency Future	71.0000	86.0000	21.127	0	0	0
13/10/2009	€ / R	2010/06/14	15.45	Put	Currency Future	4,219.0000	4,139.0000	(1.896)	0	0	0
13/10/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,008.0000	1,078.0000	6.944	0	0	0
13/10/2009	€ / R	2010/06/14	13.45	Call	Currency Future	184.0000	203.0000	10.326	0	0	0
13/10/2009	€ / R	2010/06/14	7.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14	8.55	Call	Currency Future	2,780.0000	2,874.0000	3.381	0	0	0
13/10/2009	€ / R	2010/06/14	8.55	Put	Currency Future	27.0000	27.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14	9.55	Call	Currency Future	1,818.0000	1,906.0000	4.840	0	0	0
13/10/2009	€ / R	2010/06/14	11.90	Put	Currency Future	1,018.0000	956.0000	(6.090)	0	0	0
13/10/2009	€ / R	2010/06/14	9.55	Put	Currency Future	66.0000	59.0000	(10.606)	0	0	0
13/10/2009	€ / R	2010/06/14	11.90	Call	Currency Future	421.0000	453.0000	7.601	0	0	0
13/10/2009	€ / R	2010/06/14	7.55	Call	Currency Future	3,764.0000	3,859.0000	2.524	0	0	0
13/10/2009	€ / R	2010/06/14	11.50	Put	Currency Future	736.0000	680.0000	(7.609)	0	0	0
13/10/2009	€ / R	2010/06/14	10.55	Put	Currency Future	255.0000	231.0000	(9.412)	0	0	0
13/10/2009	€ / R	2010/06/14	19.45	Put	Currency Future	8,156.0000	8,063.0000	(1.140)	0	0	0
13/10/2009	€ / R	2010/06/14	17.45	Put	Currency Future	6,164.0000	6,083.0000	(1.314)	0	0	0
13/10/2009	€ / R	2010/06/14	17.55	Call	Currency Future	16.0000	28.0000	75.000	0	0	0
13/10/2009	€ / R	2010/06/14	15.55	Put	Currency Future	4,314.0000	4,234.0000	(1.854)	0	0	0
13/10/2009	€ / R	2010/06/14	11.50	Call	Currency Future	538.0000	577.0000	7.249	0	0	0
13/10/2009	€ / R	2010/06/14	15.55	Call	Currency Future	66.0000	81.0000	22.727	0	0	0
13/10/2009	€ / R	2010/06/14	13.55	Put	Currency Future	2,422.0000	2,346.0000	(3.138)	0	0	0
13/10/2009	€ / R	2010/06/14	13.55	Call	Currency Future	174.0000	193.0000	10.920	0	0	0
13/10/2009	€ / R	2010/06/14	19.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	€ / R	2010/06/14	10.45	Put	Currency Future	221.0000	199.0000	(9.955)	0	0	0
13/10/2009	€ / R	2010/06/14	7.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/10/2009	€ / R	2010/06/14	9.45	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
13/10/2009	€ / R	2010/06/14	9.50	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,040.0000	1,112.0000	6.923	0	0	0
13/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	238.0000	215.0000	(9.664)	0	0	0
13/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	179.0000	198.0000	10.615	0	0	0
13/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,864.0000	1,952.0000	4.721	0	0	0
13/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,829.0000	2,923.0000	3.323	0	0	0
13/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,814.0000	3,909.0000	2.491	0	0	0
13/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,263.0000	6,181.0000	(1.309)	0	0	0
13/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,376.0000	2,301.0000	(3.157)	0	0	0
13/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	69.0000	83.0000	20.290	0	0	0
13/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,266.0000	4,186.0000	(1.875)	0	0	0
13/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,878.0000	2,973.0000	3.301	0	0	0
13/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,910.0000	1,998.0000	4.607	0	0	0
13/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,863.0000	3,958.0000	2.459	0	0	0
13/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,206.0000	8,112.0000	(1.146)	0	0	0
13/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	16.0000	29.0000	81.250	0	0	0
13/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,213.0000	6,132.0000	(1.304)	0	0	0
13/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,074.0000	1,146.0000	6.704	0	0	0
13/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	769.0000	713.0000	(7.282)	0	0	0
13/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	522.0000	560.0000	7.280	0	0	0
13/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	703.0000	648.0000	(7.824)	0	0	0
13/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	506.0000	543.0000	7.312	0	0	0
13/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	803.0000	746.0000	(7.098)	0	0	0
13/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	555.0000	596.0000	7.387	0	0	0
13/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	670.0000	617.0000	(7.910)	0	0	0
13/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	475.0000	511.0000	7.579	0	0	0
13/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	873.0000	814.0000	(6.758)	0	0	0
13/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	573.0000	614.0000	7.155	0	0	0
13/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	59.0000	75.0000	27.119	0	0	0
13/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,559.0000	2,482.0000	(3.009)	0	0	0
13/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	161.0000	179.0000	11.180	0	0	0
13/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	915.0000	981.0000	7.213	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	312.0000	284.0000	(8.974)	0	0	0
13/10/2009	€ / R	2010/06/14	9.70	Call	Currency Future	1,684.0000	1,770.0000	5.107	0	0	0
13/10/2009	€ / R	2010/06/14	9.70	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
13/10/2009	€ / R	2010/06/14	15.70	Put	Currency Future	4,457.0000	4,378.0000	(1.772)	0	0	0
13/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,412.0000	6,329.0000	(1.294)	0	0	0
13/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	15.0000	26.0000	73.333	0	0	0
13/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,405.0000	8,311.0000	(1.118)	0	0	0
13/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	976.0000	1,045.0000	7.070	0	0	0
13/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,313.0000	6,230.0000	(1.315)	0	0	0
13/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	16.0000	27.0000	68.750	0	0	0
13/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,361.0000	4,282.0000	(1.812)	0	0	0
13/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	64.0000	79.0000	23.438	0	0	0
13/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,467.0000	2,391.0000	(3.081)	0	0	0
13/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	273.0000	248.0000	(9.158)	0	0	0
13/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	170.0000	188.0000	10.588	0	0	0
13/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,305.0000	8,212.0000	(1.120)	0	0	0
13/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,773.0000	1,860.0000	4.907	0	0	0
13/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
13/10/2009	€ / R	2010/06/14	7.60	Call	Currency Future	3,715.0000	3,810.0000	2.557	0	0	0
13/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,731.0000	2,825.0000	3.442	0	0	0
13/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
13/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/10/2009	€ / R	2010/06/14	7.30	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	15.30	Put	Currency Future	0.0000	3,994.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	0.0000	91.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	0.0000	32.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	19.30	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	17.30	Put	Currency Future	0.0000	5,935.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	13.30	Put	Currency Future	0.0000	2,120.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	0.0000	218.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	0.0000	163.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	0.0000	3,120.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	0.0000	23.0000	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
13/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	0.0000	2,141.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	9.30	Put	Currency Future	0.0000	44.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	0.0000	1,260.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	19.30	Put	Currency Future	0.0000	7,914.0000	100.000	0	0	0
13/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	0.0000	4,106.0000	100.000	0	0	0
13/10/2009	AL13	2009/11/05			Index Future	249.0200	248.8290	(0.077)	0.0000	0.0000	10
13/10/2009	ALBI	2009/11/05			Index Future	295.4080	294.1460	(0.427)	0.0000	0.0000	764
13/10/2009	ALBI	2010/02/04			Index Future	300.7800	299.4920	(0.428)	300.7000	300.7000	37
13/10/2009	ALBI	2010/05/06			Index Future	305.9880	304.7370	(0.409)	0.0000	0.0000	0
13/10/2009	ALBI	2010/08/05			Index Future	311.5050	310.2320	(0.409)	0.0000	0.0000	0
13/10/2009	CRD1	2009/11/05			Index Future	127.6110	127.3260	(0.223)	0.0000	0.0000	2
13/10/2009	CRD1	2010/02/04			Index Future	129.9310	129.6400	(0.224)	0.0000	0.0000	0
13/10/2009	CRD1	2010/05/06			Index Future	132.4280	132.1310	(0.224)	0.0000	0.0000	0
13/10/2009	GOVI	2009/11/05			jGovi	297.0950	295.8435	(0.421)	0.0000	0.0000	691
13/10/2009	GOVI	2010/02/04			jGovi	302.4975	301.2205	(0.422)	0.0000	0.0000	0
13/10/2009	GOVI	2010/05/06			jGovi	308.3110	307.0080	(0.423)	0.0000	0.0000	0
13/10/2009	GOVI	2010/08/05			jGovi	313.4770	312.1950	(0.409)	0.0000	0.0000	0
13/10/2009	ILBI	2009/11/05			Index Future	363.2800	362.7890	(0.135)	0.0000	0.0000	3
13/10/2009	ILBI	2010/02/04			Index Future	0.0000	369.0910	100.000	0.0000	0.0000	0
13/10/2009	J153	2010/08/31			jSwap	7.3212	7.3156	(0.076)	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
13/10/2009	J157	2015/09/15			jSwap	8.7650	8.7780	0.148	0.0000	0.0000	0
13/10/2009	J186	2026/12/21			jSwap	8.5310	8.5390	0.094	0.0000	0.0000	0
13/10/2009	J201	2014/12/22			jSwap	8.6010	8.6200	0.221	0.0000	0.0000	0
13/10/2009	J203	2017/09/15			jSwap	8.9140	8.9250	0.123	0.0000	0.0000	0
13/10/2009	J204	2018/12/21			jSwap	8.8960	8.9080	0.135	0.0000	0.0000	0
13/10/2009	J207	2020/01/15			jSwap	8.9250	8.9330	0.090	0.0000	0.0000	0
13/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
13/10/2009	JFRA	2009/11/05			jFra	7.0890	7.0950	0.085	0.0000	0.0000	0
13/10/2009	JFRA	2010/02/04			jFra	7.0670	7.0550	(0.170)	0.0000	0.0000	0
13/10/2009	JFRA	2010/05/06			jFra	7.2320	7.2320	-	0.0000	0.0000	0
13/10/2009	JFRA	2010/08/05			jFra	7.5500	7.5410	(0.119)	0.0000	0.0000	0
13/10/2009	JFRA	2010/11/04			jFra	7.7850	7.7780	(0.090)	0.0000	0.0000	0
13/10/2009	JN02	2009/11/05			jNote	7.7490	7.7450	(0.052)	0.0000	0.0000	0
13/10/2009	JN02	2010/02/04			jNote	7.9750	7.9730	(0.025)	0.0000	0.0000	0
13/10/2009	JN05	2009/11/05			jNote	8.6140	8.6340	0.232	0.0000	0.0000	0
13/10/2009	JN05	2010/02/04			jNote	8.7440	8.7630	0.217	0.0000	0.0000	0
13/10/2009	JN10	2009/11/05			jNote	8.8930	8.9030	0.112	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
13/10/2009	JN10	2010/02/04			jNote	8.9550	8.9640	0.101	0.0000	0.0000	0
13/10/2009	JROD	2009/10/30			jRod	6.8270	6.8250	(0.029)	0.0000	0.0000	0
13/10/2009	JROD	2009/11/30			jRod	6.8960	6.8990	0.044	0.0000	0.0000	0
13/10/2009	JROD	2009/12/31			jRod	7.0590	7.0560	(0.042)	0.0000	0.0000	0
13/10/2009	OTH1	2009/11/05			Index Future	286.1110	284.7950	(0.460)	0.0000	0.0000	3
13/10/2009	OTH1	2010/02/04			Index Future	291.3140	289.9710	(0.461)	0.0000	0.0000	0
13/10/2009	OTH1	2010/05/06			Index Future	296.9120	295.5420	(0.461)	0.0000	0.0000	0
13/10/2009	R153	2009/11/05			Bond Future	7.3660	7.3590	(0.095)	0.0000	0.0000	0
13/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	695.0000	689.0000	(0.863)	0	0	0
13/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R155	2009/11/05			Bond Future	7.5950	7.6450	0.658	0.0000	0.0000	38
13/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	340.0000	275.0000	(19.118)	0	0	0
13/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	68.0000	91.0000	33.824	0	0	0
13/10/2009	R157	2009/11/05			Bond Future	8.4490	8.5190	0.829	8.5000	8.5000	8,976
13/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,056.0000	5,418.0000	7.160	0	0	0
13/10/2009	R157	2010/02/04			Bond Future	8.5420	8.6170	0.878	8.6400	8.6400	70
13/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	311.0000	254.0000	(18.328)	0	0	0
13/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,328.0000	4,642.0000	7.255	0	0	0
13/10/2009	R157	2010/05/06			Bond Future	8.6150	8.6940	0.917	0.0000	0.0000	0
13/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,672.0000	1,500.0000	(10.287)	0	0	0
13/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,220.0000	2,423.0000	9.144	0	0	0
13/10/2009	R157	2010/08/05			Bond Future	8.6570	8.7420	0.982	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
13/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,192.0000	2,371.0000	8.166	0	0	0
13/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,614.0000	2,407.0000	(7.919)	0	0	0
13/10/2009	R186	2009/11/05			Bond Future	9.0270	9.0970	0.775	0.0000	0.0000	11,682
13/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	1,221.0000	906.0000	(25.799)	0	0	0
13/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,477.0000	1,821.0000	23.290	0	0	5,000
13/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,111.0000	13,770.0000	5.026	0	0	0
13/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,081.0000	3,596.0000	16.715	0	0	240
13/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
13/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	416.0000	272.0000	(34.615)	0	0	0
13/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,940.0000	16,599.0000	4.134	0	0	0
13/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
13/10/2009	R186	2010/02/04			Bond Future	9.0820	9.1540	0.793	9.1500	9.1500	81
13/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,735.0000	9,303.0000	6.503	0	0	0
13/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	559.0000	459.0000	(17.889)	0	0	0
13/10/2009	R186	2010/05/06			Bond Future	9.1280	9.2020	0.811	0.0000	0.0000	0
13/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,714.0000	5,071.0000	7.573	0	0	0
13/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,527.0000	3,206.0000	(9.101)	0	0	0
13/10/2009	R186	2010/08/05			Bond Future	9.1590	9.2360	0.841	0.0000	0.0000	0
13/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,533.0000	4,847.0000	6.927	0	0	0
13/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,356.0000	4,973.0000	(7.151)	0	0	0
13/10/2009	R201	2009/11/05			Bond Future	8.5060	8.5870	0.952	0.0000	0.0000	488
13/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,235.0000	4,567.0000	7.839	0	0	0
13/10/2009	R201	2010/02/04			Bond Future	8.5890	8.6750	1.001	0.0000	0.0000	0
13/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	96.0000	72.0000	(25.000)	0	0	0
13/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,485.0000	4,798.0000	6.979	0	0	0
13/10/2009	R201	2010/05/06			Bond Future	8.6580	8.7490	1.051	0.0000	0.0000	0
13/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,279.0000	1,130.0000	(11.650)	0	0	0
13/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,874.0000	2,064.0000	10.139	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
13/10/2009	R201	2010/08/05			Bond Future	8.6980	8.7960	1.127	0.0000	0.0000	0
13/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,490.0000	2,283.0000	(8.313)	0	0	0
13/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,419.0000	1,561.0000	10.007	0	0	0
13/10/2009	R203	2009/11/05			Bond Future	8.9450	9.0250	0.894	0.0000	0.0000	1,570
13/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,250.0000	8,682.0000	5.236	0	0	0
13/10/2009	R203	2010/02/04			Bond Future	9.0270	9.1110	0.931	0.0000	0.0000	0
13/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,803.0000	5,179.0000	7.828	0	0	0
13/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	318.0000	253.0000	(20.440)	0	0	0
13/10/2009	R203	2010/05/06			Bond Future	9.0930	9.1810	0.968	0.0000	0.0000	0
13/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,023.0000	1,810.0000	(10.529)	0	0	0
13/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,501.0000	2,738.0000	9.476	0	0	0
13/10/2009	R203	2010/08/05			Bond Future	9.1380	9.2300	1.007	0.0000	0.0000	0
13/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	3,087.0000	2,838.0000	(8.066)	0	0	0
13/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,530.0000	2,739.0000	8.261	0	0	0
13/10/2009	R204	2009/11/05			Bond Future	8.9620	9.0420	0.893	0.0000	0.0000	3,599
13/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,166.0000	9,637.0000	5.139	0	0	0
13/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R204	2010/02/04			Bond Future	9.0330	9.1160	0.919	0.0000	0.0000	0
13/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,329.0000	5,735.0000	7.619	0	0	0
13/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	361.0000	289.0000	(19.945)	0	0	0
13/10/2009	R204	2010/05/06			Bond Future	9.0940	9.1810	0.957	0.0000	0.0000	0
13/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,212.0000	1,979.0000	(10.533)	0	0	0
13/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,744.0000	3,000.0000	9.329	0	0	0
13/10/2009	R204	2010/08/05			Bond Future	9.1360	9.2270	0.996	0.0000	0.0000	0
13/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,432.0000	3,159.0000	(7.955)	0	0	0
13/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,806.0000	3,033.0000	8.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	R206	2009/11/05			Bond Future	8.5700	8.6510	0.945	0.0000	0.0000	1,140
13/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,697.0000	3,969.0000	7.357	0	0	0
13/10/2009	R206	2010/02/04			Bond Future	8.6700	8.7570	1.003	0.0000	0.0000	0
13/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	141.0000	113.0000	(19.858)	0	0	0
13/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,971.0000	4,220.0000	6.270	0	0	0
13/10/2009	R206	2010/05/06			Bond Future	8.7610	8.8550	1.073	0.0000	0.0000	0
13/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,552.0000	1,692.0000	9.021	0	0	0
13/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,519.0000	1,376.0000	(9.414)	0	0	0
13/10/2009	R206	2010/08/05			Bond Future	8.8220	8.9230	1.145	0.0000	0.0000	0
13/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,933.0000	1,775.0000	(8.174)	0	0	0
13/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,430.0000	1,558.0000	8.951	0	0	0
13/10/2009	R207	2009/11/05			Bond Future	9.1110	9.1810	0.768	0.0000	0.0000	600
13/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,424.0000	10,844.0000	4.029	0	0	0
13/10/2009	R207	2010/02/04			Bond Future	9.1800	9.2530	0.795	0.0000	0.0000	0
13/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	304.0000	248.0000	(18.421)	0	0	0
13/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,016.0000	6,390.0000	6.217	0	0	0
13/10/2009	R207	2010/05/06			Bond Future	9.2430	9.3180	0.811	0.0000	0.0000	0
13/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,574.0000	2,350.0000	(8.702)	0	0	0
13/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,534.0000	2,742.0000	8.208	0	0	0
13/10/2009	R207	2010/08/05			Bond Future	9.2890	9.3670	0.840	0.0000	0.0000	0
13/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,645.0000	2,831.0000	7.032	0	0	0
13/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,832.0000	3,577.0000	(6.654)	0	0	0
13/10/2009	R208	2009/11/05			Bond Future	9.1100	9.1800	0.768	0.0000	0.0000	5,008
13/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,039.0000	9,472.0000	4.790	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	R208	2010/02/04			Bond Future	9.1750	9.2480	0.796	0.0000	0.0000	0
13/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,834.0000	5,184.0000	7.240	0	0	0
13/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	576.0000	482.0000	(16.319)	0	0	0
13/10/2009	R208	2010/05/06			Bond Future	9.2300	9.3050	0.813	0.0000	0.0000	0
13/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,579.0000	2,793.0000	8.298	0	0	0
13/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,699.0000	2,464.0000	(8.707)	0	0	0
13/10/2009	R208	2010/08/05			Bond Future	9.2690	9.3470	0.842	0.0000	0.0000	0
13/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,708.0000	2,898.0000	7.016	0	0	0
13/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	4,059.0000	3,790.0000	(6.627)	0	0	0
13/10/2009	R209	2009/11/05			Bond Future	8.6110	8.6710	0.697	0.0000	0.0000	3,023
13/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	3,334.0000	2,904.0000	(12.897)	0	0	0
13/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	226.0000	290.0000	28.319	0	0	0
13/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,486.0000	15,979.0000	3.184	0	0	0
13/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	10,178.0000	10,671.0000	4.844	0	0	0
13/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	2,970
13/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
13/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,535.0000	8,043.0000	(5.764)	0	0	0
13/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,769.0000	13,263.0000	3.869	0	0	0
13/10/2009	R209	2010/02/04			Bond Future	8.6430	8.7050	0.717	0.0000	0.0000	0
13/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,604.0000	11,076.0000	4.451	0	0	0
13/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	182.0000	147.0000	(19.231)	0	0	2,500
13/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,135.0000	9,660.0000	(4.687)	0	0	0
13/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	214.0000	245.0000	14.486	0	0	0
13/10/2009	R209	2010/05/06			Bond Future	8.6670	8.7310	0.738	0.0000	0.0000	0
13/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,737.0000	2,498.0000	(8.732)	0	0	0
13/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,121.0000	4,402.0000	6.819	0	0	0
13/10/2009	R209	2010/08/05			Bond Future	8.6800	8.7450	0.749	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
13/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,533.0000	4,243.0000	(6.398)	0	0	0
13/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,967.0000	4,203.0000	5.949	0	0	0
13/10/2009	TRT1	2009/11/05			Index Future	293.3760	292.1420	(0.421)	0.0000	0.0000	100
13/10/2009	TRT1	2010/02/04			Index Future	298.7110	297.4510	(0.422)	0.0000	0.0000	0
13/10/2009	TRT1	2010/05/06			Index Future	304.4510	303.1660	(0.422)	0.0000	0.0000	0
13/10/2009	ZAAD	2009/12/14			Currency Future	6.6636	6.7051	0.623	0.0000	0.0000	4,500
13/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	639.0000	677.0000	5.947	0	0	0
13/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
13/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
13/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
13/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
13/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	324.0000	294.0000	(9.259)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	231.0000	261.0000	12.987	0	0	0
13/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	287.0000	257.0000	(10.453)	0	0	0
13/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,218.0000	1,258.0000	3.284	0	0	0
13/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	446.0000	412.0000	(7.623)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	504.0000	541.0000	7.341	0	0	0
13/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	622.0000	585.0000	(5.949)	0	0	0
13/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	668.0000	630.0000	(5.689)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
13/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	117.0000	105.0000	(10.256)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	419.0000	454.0000	8.353	0	0	0
13/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	100.0000	113.0000	13.000	0	0	0
13/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,037.0000	3,995.0000	(1.040)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	504.0000	541.0000	7.341	0	0	0
13/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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13/10/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	532.0000	497.0000	(6.579)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	577.0000	540.0000	(6.412)	0	0	0
13/10/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,886.0000	7,845.0000	(0.520)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	419.0000	454.0000	8.353	0	0	0
13/10/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	135.0000	122.0000	(9.630)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	100.0000	113.0000	13.000	0	0	0
13/10/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
13/10/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	593.0000	631.0000	6.408	0	0	0
13/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
13/10/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
13/10/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,887.0000	3,845.0000	(1.081)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	461.0000	497.0000	7.809	0	0	0
13/10/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	148.0000	166.0000	12.162	0	0	0
13/10/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	130.0000	146.0000	12.308	0	0	0
13/10/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	379.0000	413.0000	8.971	0	0	0
13/10/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	923.0000	963.0000	4.334	0	0	0
13/10/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
13/10/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,214.0000	2,255.0000	1.852	0	0	0
13/10/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	779.0000	818.0000	5.006	0	0	0
13/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	363.0000	332.0000	(8.540)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	489.0000	454.0000	(7.157)	0	0	0
13/10/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	155.0000	140.0000	(9.677)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	199.0000	227.0000	14.070	0	0	0
13/10/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	217.0000	191.0000	(11.982)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	339.0000	372.0000	9.735	0	0	0
13/10/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,037.0000	5,995.0000	(0.696)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	548.0000	585.0000	6.752	0	0	0
13/10/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,214.0000	3,255.0000	1.276	0	0	0
13/10/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	685.0000	723.0000	5.547	0	0	0

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13/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	363.0000	332.0000	(8.540)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	404.0000	371.0000	(8.168)	0	0	0
13/10/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	169.0000	195.0000	15.385	0	0	0
13/10/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	339.0000	372.0000	9.735	0	0	0
13/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	114.0000	128.0000	12.281	0	0	0
13/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,214.0000	4,255.0000	0.973	0	0	0
13/10/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
13/10/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
13/10/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,890.0000	1,848.0000	(2.222)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	324.0000	294.0000	(9.259)	0	0	0
13/10/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	446.0000	412.0000	(7.623)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
13/10/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,114.0000	4,155.0000	0.997	0	0	0
13/10/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,790.0000	1,749.0000	(2.291)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
13/10/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
13/10/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	379.0000	413.0000	8.971	0	0	0
13/10/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,119.0000	1,159.0000	3.575	0	0	0
13/10/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	148.0000	166.0000	12.162	0	0	0
13/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
13/10/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,914.0000	3,955.0000	1.048	0	0	0
13/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	155.0000	140.0000	(9.677)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
13/10/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
13/10/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	88.0000	78.0000	(11.364)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	251.0000	223.0000	(11.155)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
13/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	532.0000	497.0000	(6.579)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,565.0000	1,606.0000	2.620	0	0	0
13/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	301.0000	333.0000	10.631	0	0	0
13/10/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,914.0000	1,956.0000	2.194	0	0	0
13/10/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,314.0000	2,355.0000	1.772	0	0	0
13/10/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,014.0000	2,055.0000	2.036	0	0	0
13/10/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,114.0000	2,155.0000	1.939	0	0	0
13/10/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	301.0000	333.0000	10.631	0	0	0
13/10/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,264.0000	3,305.0000	1.256	0	0	0
13/10/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	169.0000	195.0000	15.385	0	0	0
13/10/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	88.0000	78.0000	(11.364)	0	0	0
13/10/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	287.0000	257.0000	(10.453)	0	0	0
13/10/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,914.0000	2,955.0000	1.407	0	0	0
13/10/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,164.0000	2,205.0000	1.895	0	0	0
13/10/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
13/10/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	251.0000	223.0000	(11.155)	0	0	0
13/10/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,314.0000	3,355.0000	1.237	0	0	0
13/10/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,164.0000	3,205.0000	1.296	0	0	0

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13/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,014.0000	3,055.0000	1.360	0	0	0
13/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,264.0000	4,305.0000	0.962	0	0	0
13/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	732.0000	771.0000	5.328	0	0	0
13/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,837.0000	3,795.0000	(1.095)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,020.0000	1,061.0000	4.020	0	0	0
13/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,840.0000	1,799.0000	(2.228)	0	0	0
13/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,864.0000	3,905.0000	1.061	0	0	0
13/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	114.0000	128.0000	12.281	0	0	0
13/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,264.0000	2,305.0000	1.811	0	0	0
13/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,036.0000	7,995.0000	(0.510)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,686.0000	7,645.0000	(0.533)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,989.0000	1,948.0000	(2.061)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,987.0000	5,945.0000	(0.702)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,687.0000	5,645.0000	(0.739)	0	0	0
13/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,136.0000	8,095.0000	(0.504)	0	0	0
13/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,168.0000	1,209.0000	3.510	0	0	0
13/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,814.0000	3,855.0000	1.075	0	0	0
13/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,164.0000	4,205.0000	0.985	0	0	0
13/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,687.0000	3,645.0000	(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
13/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,740.0000	1,699.0000	(2.356)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,987.0000	3,945.0000	(1.053)	0	0	0
13/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,014.0000	4,055.0000	1.021	0	0	0
13/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	827.0000	866.0000	4.716	0	0	0
13/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,064.0000	6,105.0000	0.676	0	0	0
13/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,267.0000	1,308.0000	3.236	0	0	0
13/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,814.0000	1,856.0000	2.315	0	0	0
13/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,814.0000	5,855.0000	0.705	0	0	0
13/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,737.0000	3,695.0000	(1.124)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,137.0000	6,095.0000	(0.684)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,039.0000	1,998.0000	(2.011)	0	0	0
13/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,837.0000	5,795.0000	(0.720)	0	0	0
13/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,137.0000	4,095.0000	(1.015)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,864.0000	1,906.0000	2.253	0	0	0
13/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,737.0000	5,695.0000	(0.732)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,236.0000	8,195.0000	(0.498)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	875.0000	914.0000	4.457	0	0	0
13/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,736.0000	7,695.0000	(0.530)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,836.0000	7,795.0000	(0.523)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,864.0000	2,905.0000	1.432	0	0	0
13/10/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/10/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,964.0000	4,005.0000	1.034	0	0	0
13/10/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,139.0000	2,097.0000	(1.964)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	972.0000	1,012.0000	4.115	0	0	0
13/10/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,964.0000	3,005.0000	1.383	0	0	0
13/10/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,986.0000	7,945.0000	(0.513)	0	0	0
13/10/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,964.0000	2,006.0000	2.138	0	0	0
13/10/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,187.0000	4,145.0000	(1.003)	0	0	0
13/10/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,187.0000	6,145.0000	(0.679)	0	0	0
13/10/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,186.0000	8,145.0000	(0.501)	0	0	0
13/10/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,064.0000	2,105.0000	1.986	0	0	0
13/10/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,314.0000	4,355.0000	0.950	0	0	0
13/10/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,936.0000	7,895.0000	(0.517)	0	0	0
13/10/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,564.0000	4,605.0000	0.898	0	0	0
13/10/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,188.0000	2,147.0000	(1.874)	0	0	0
13/10/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,069.0000	1,110.0000	3.835	0	0	0
13/10/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,787.0000	3,745.0000	(1.109)	0	0	0
13/10/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,064.0000	3,105.0000	1.338	0	0	0
13/10/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,064.0000	4,105.0000	1.009	0	0	0
13/10/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,687.0000	4,645.0000	(0.896)	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
13/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	231.0000	261.0000	12.987	0	0	0
13/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,787.0000	5,745.0000	(0.726)	0	0	0
13/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,187.0000	3,146.0000	(1.286)	0	0	0
13/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,764.0000	2,805.0000	1.483	0	0	0
13/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	117.0000	105.0000	(10.256)	0	0	0
13/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,937.0000	3,895.0000	(1.067)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,786.0000	7,745.0000	(0.527)	0	0	0
13/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,237.0000	6,195.0000	(0.673)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,939.0000	1,898.0000	(2.114)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,691.0000	1,649.0000	(2.484)	0	0	0
13/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,814.0000	2,855.0000	1.457	0	0	0
13/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,765.0000	1,806.0000	2.323	0	0	0
13/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,317.0000	1,358.0000	3.113	0	0	0
13/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,087.0000	4,045.0000	(1.028)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	102.0000	91.0000	(10.784)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,089.0000	2,047.0000	(2.011)	0	0	0
13/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	265.0000	296.0000	11.698	0	0	0
13/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,087.0000	6,045.0000	(0.690)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,086.0000	8,045.0000	(0.507)	0	0	0
13/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,764.0000	3,805.0000	1.089	0	0	0
13/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,238.0000	2,197.0000	(1.832)	0	0	0

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13/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,237.0000	4,195.0000	(0.991)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,887.0000	5,845.0000	(0.713)	0	0	0
13/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,387.0000	4,345.0000	(0.957)	0	0	0
13/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,887.0000	2,846.0000	(1.420)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,393.0000	1,352.0000	(2.943)	0	0	0
13/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,615.0000	1,656.0000	2.539	0	0	0
13/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,614.0000	4,655.0000	0.889	0	0	0
13/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,114.0000	6,155.0000	0.671	0	0	0
13/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,114.0000	3,155.0000	1.317	0	0	0
13/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,937.0000	5,895.0000	(0.707)	0	0	0
13/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,442.0000	1,402.0000	(2.774)	0	0	0
13/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,937.0000	2,896.0000	(1.396)	0	0	0
13/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,437.0000	4,395.0000	(0.947)	0	0	0
13/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15			Currency Future	6.7143	6.7562	0.624	0.0000	0.0000	4,118
13/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,236.0000	8,194.0000	(0.510)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,266.0000	2,308.0000	1.853	0	0	0
13/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	246.0000	230.0000	(6.504)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	147.0000	135.0000	(8.163)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	311.0000	336.0000	8.039	0	0	0
13/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	461.0000	491.0000	6.508	0	0	0
13/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	285.0000	309.0000	8.421	0	0	0
13/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,131.0000	1,171.0000	3.537	0	0	0
13/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,255.0000	2,215.0000	(1.774)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,277.0000	1,318.0000	3.211	0	0	0
13/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,918.0000	1,960.0000	2.190	0	0	0
13/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
13/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,238.0000	4,197.0000	(0.967)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	429.0000	457.0000	6.527	0	0	0
13/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,186.0000	8,144.0000	(0.513)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
13/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,115.0000	3,156.0000	1.316	0	0	0
13/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,264.0000	4,306.0000	0.985	0	0	0
13/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,914.0000	3,956.0000	1.073	0	0	0
13/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,214.0000	3,256.0000	1.307	0	0	0
13/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	265.0000	284.0000	7.170	0	0	0
13/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	606.0000	638.0000	5.281	0	0	0
13/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,067.0000	2,109.0000	2.032	0	0	0
13/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,037.0000	5,995.0000	(0.696)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	685.0000	718.0000	4.818	0	0	0
13/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,236.0000	6,195.0000	(0.657)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.45	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
13/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,915.0000	2,957.0000	1.441	0	0	0
13/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	301.0000	278.0000	(7.641)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	164.0000	151.0000	(7.927)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	496.0000	526.0000	6.048	0	0	0
13/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,065.0000	3,106.0000	1.338	0	0	0
13/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,114.0000	4,156.0000	1.021	0	0	0
13/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	285.0000	309.0000	8.421	0	0	0
13/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,264.0000	3,306.0000	1.287	0	0	0
13/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	943.0000	980.0000	3.924	0	0	0
13/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	434.0000	407.0000	(6.221)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
13/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,036.0000	7,994.0000	(0.523)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	531.0000	562.0000	5.838	0	0	0
13/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,915.0000	1,874.0000	(2.141)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	531.0000	562.0000	5.838	0	0	0
13/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,089.0000	4,047.0000	(1.027)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	198.0000	213.0000	7.576	0	0	0
13/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,064.0000	4,106.0000	1.033	0	0	0
13/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	117.0000	106.0000	(9.402)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,769.0000	1,729.0000	(2.261)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,217.0000	2,258.0000	1.849	0	0	0
13/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	645.0000	677.0000	4.961	0	0	0
13/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	28.0000	29.0000	3.571	0	0	0

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13/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	606.0000	638.0000	5.281	0	0	0
13/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,314.0000	3,356.0000	1.267	0	0	0
13/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,117.0000	2,159.0000	1.984	0	0	0
13/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	546.0000	516.0000	(5.495)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,818.0000	1,777.0000	(2.255)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	399.0000	373.0000	(6.516)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	103.0000	93.0000	(9.709)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,314.0000	4,356.0000	0.974	0	0	0
13/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,764.0000	3,806.0000	1.116	0	0	0
13/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	117.0000	106.0000	(9.402)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,740.0000	3,698.0000	(1.123)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,086.0000	8,044.0000	(0.519)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,229.0000	1,269.0000	3.255	0	0	0
13/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	213.0000	229.0000	7.512	0	0	0
13/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	568.0000	599.0000	5.458	0	0	0
13/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,014.0000	4,056.0000	1.046	0	0	0
13/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	470.0000	442.0000	(5.957)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,164.0000	4,206.0000	1.009	0	0	0
13/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	80.0000	71.0000	(11.250)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
13/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,765.0000	2,807.0000	1.519	0	0	0
13/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,039.0000	3,997.0000	(1.040)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,686.0000	7,644.0000	(0.546)	0	0	0
13/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	160.0000	172.0000	7.500	0	0	0

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13/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,316.0000	2,358.0000	1.813	0	0	0
13/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	810.0000	845.0000	4.321	0	0	0
13/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	332.0000	308.0000	(7.229)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,061.0000	2,021.0000	(1.941)	0	0	0
13/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	185.0000	199.0000	7.568	0	0	0
13/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,720.0000	1,680.0000	(2.326)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,770.0000	1,811.0000	2.316	0	0	0
13/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	246.0000	264.0000	7.317	0	0	0
13/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,083.0000	1,123.0000	3.693	0	0	0
13/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	726.0000	760.0000	4.683	0	0	0
13/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,964.0000	4,006.0000	1.060	0	0	0
13/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,690.0000	3,648.0000	(1.138)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,326.0000	1,367.0000	3.092	0	0	0
13/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	365.0000	340.0000	(6.849)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,937.0000	5,895.0000	(0.707)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	767.0000	802.0000	4.563	0	0	0
13/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,936.0000	7,894.0000	(0.529)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	367.0000	394.0000	7.357	0	0	0
13/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	203.0000	188.0000	(7.389)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,965.0000	3,007.0000	1.417	0	0	0
13/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,889.0000	3,847.0000	(1.080)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,687.0000	5,645.0000	(0.739)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	229.0000	246.0000	7.424	0	0	0
13/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,964.0000	1,923.0000	(2.088)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,968.0000	2,010.0000	2.134	0	0	0
13/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,887.0000	5,845.0000	(0.713)	0	0	0

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13/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,939.0000	3,897.0000	(1.066)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,131.0000	1,171.0000	3.537	0	0	0
13/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,086.0000	6,045.0000	(0.674)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	989.0000	1,026.0000	3.741	0	0	0
13/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,986.0000	7,944.0000	(0.526)	0	0	0
13/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,164.0000	3,206.0000	1.327	0	0	0
13/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,886.0000	7,844.0000	(0.533)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,836.0000	7,794.0000	(0.536)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,837.0000	5,795.0000	(0.720)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,109.0000	2,069.0000	(1.897)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,167.0000	2,209.0000	1.938	0	0	0
13/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,035.0000	1,074.0000	3.768	0	0	0
13/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,786.0000	7,744.0000	(0.539)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,186.0000	6,145.0000	(0.663)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,018.0000	2,059.0000	2.032	0	0	0
13/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,839.0000	3,798.0000	(1.068)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,015.0000	3,057.0000	1.393	0	0	0
13/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,188.0000	4,147.0000	(0.979)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,866.0000	1,826.0000	(2.144)	0	0	0
13/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,737.0000	5,695.0000	(0.732)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,815.0000	2,857.0000	1.492	0	0	0
13/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,819.0000	1,861.0000	2.309	0	0	0
13/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,013.0000	1,972.0000	(2.037)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,736.0000	7,694.0000	(0.543)	0	0	0
13/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	854.0000	890.0000	4.215	0	0	0
13/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,987.0000	5,945.0000	(0.702)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,989.0000	3,947.0000	(1.053)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
13/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,214.0000	4,256.0000	0.997	0	0	0
13/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,138.0000	4,097.0000	(0.991)	0	0	0
13/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,814.0000	3,856.0000	1.101	0	0	0
13/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,789.0000	3,748.0000	(1.082)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,787.0000	5,745.0000	(0.726)	0	0	0

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13/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,158.0000	2,118.0000	(1.854)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,180.0000	1,220.0000	3.390	0	0	0
13/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
13/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,136.0000	6,095.0000	(0.668)	0	0	0
13/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,207.0000	2,166.0000	(1.858)	0	0	0
13/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,136.0000	8,094.0000	(0.516)	0	0	0
13/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	338.0000	364.0000	7.692	0	0	0
13/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	224.0000	208.0000	(7.143)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	332.0000	308.0000	(7.229)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	246.0000	264.0000	7.317	0	0	0
13/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	898.0000	935.0000	4.120	0	0	0
13/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,869.0000	1,910.0000	2.194	0	0	0
13/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	338.0000	364.0000	7.692	0	0	0
13/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	183.0000	169.0000	(7.650)	0	0	0
13/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	224.0000	208.0000	(7.143)	0	0	0
13/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	397.0000	425.0000	7.053	0	0	0
13/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,865.0000	2,907.0000	1.466	0	0	0
13/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,864.0000	3,906.0000	1.087	0	0	0
13/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14			Currency Future	6.7551	6.7991	0.651	6.8500	6.8500	750
13/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	996.0000	1,035.0000	3.916	0	0	0
13/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,848.0000	5,804.0000	(0.752)	0	0	0
13/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,746.0000	7,702.0000	(0.568)	0	0	0
13/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,040.0000	1,083.0000	4.135	0	0	0

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13/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	345.0000	365.0000	5.797	0	0	0
13/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	6,047.0000	6,004.0000	(0.711)	0	0	0
13/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,014.0000	2,057.0000	2.135	0	0	0
13/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,748.0000	5,704.0000	(0.765)	0	0	0
13/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,231.0000	1,274.0000	3.493	0	0	0
13/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	390.0000	366.0000	(6.154)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,007.0000	3,050.0000	1.430	0	0	0
13/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	8,046.0000	8,002.0000	(0.547)	0	0	0
13/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,105.0000	4,149.0000	1.072	0	0	0
13/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	332.0000	313.0000	(5.723)	0	0	0
13/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,206.0000	3,250.0000	1.372	0	0	0
13/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
13/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,106.0000	3,150.0000	1.417	0	0	0
13/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,821.0000	1,782.0000	(2.142)	0	0	0
13/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,846.0000	7,802.0000	(0.561)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,212.0000	2,255.0000	1.944	0	0	0
13/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	490.0000	518.0000	5.714	0	0	0
13/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	2,107.0000	2,068.0000	(1.851)	0	0	0
13/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,754.0000	3,711.0000	(1.145)	0	0	0
13/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	4,051.0000	4,008.0000	(1.061)	0	0	0

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13/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
13/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,803.0000	3,760.0000	(1.131)	0	0	0
13/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	364.0000	388.0000	6.593	0	0	0
13/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	235.0000	219.0000	(6.809)	0	0	0
13/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	1,965.0000	2,008.0000	2.188	0	0	0
13/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,898.0000	5,854.0000	(0.746)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,996.0000	7,952.0000	(0.550)	0	0	0
13/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	359.0000	339.0000	(5.571)	0	0	0
13/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
13/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,997.0000	5,954.0000	(0.717)	0	0	0
13/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,205.0000	4,249.0000	1.046	0	0	0
13/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,896.0000	7,852.0000	(0.557)	0	0	0
13/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,261.0000	2,304.0000	1.902	0	0	0
13/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,798.0000	5,754.0000	(0.759)	0	0	0
13/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	2,957.0000	3,001.0000	1.488	0	0	0
13/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	4,002.0000	3,958.0000	(1.099)	0	0	0
13/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	281.0000	264.0000	(6.050)	0	0	0
13/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,255.0000	4,299.0000	1.034	0	0	0
13/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,796.0000	7,752.0000	(0.564)	0	0	0
13/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,902.0000	3,859.0000	(1.102)	0	0	0
13/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
13/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	387.0000	412.0000	6.460	0	0	0
13/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	3,955.0000	3,999.0000	1.113	0	0	0
13/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,005.0000	4,049.0000	1.099	0	0	0

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13/10/2009	ZAAD 2010/06/14	4.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/10/2009	ZAAD 2010/06/14	8.65	Put	Currency Future	1,965.0000	1,924.0000	(2.087)	0	0	0
13/10/2009	ZAAD 2010/06/14	8.75	Put	Currency Future	2,060.0000	2,020.0000	(1.942)	0	0	0
13/10/2009	ZAAD 2010/06/14	4.65	Call	Currency Future	2,113.0000	2,156.0000	2.035	0	0	0
13/10/2009	ZAAD 2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	10.60	Put	Currency Future	3,853.0000	3,810.0000	(1.116)	0	0	0
13/10/2009	ZAAD 2010/06/14	10.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/10/2009	ZAAD 2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	5.65	Call	Currency Future	1,135.0000	1,178.0000	3.789	0	0	0
13/10/2009	ZAAD 2010/06/14	2.90	Call	Currency Future	3,855.0000	3,899.0000	1.141	0	0	0
13/10/2009	ZAAD 2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	8.65	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
13/10/2009	ZAAD 2010/06/14	10.90	Put	Currency Future	4,151.0000	4,108.0000	(1.036)	0	0	0
13/10/2009	ZAAD 2010/06/14	6.90	Put	Currency Future	455.0000	430.0000	(5.495)	0	0	0
13/10/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	3,256.0000	3,300.0000	1.351	0	0	0
13/10/2009	ZAAD 2010/06/14	5.65	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/10/2009	ZAAD 2010/06/14	12.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/10/2009	ZAAD 2010/06/14	5.50	Call	Currency Future	1,280.0000	1,322.0000	3.281	0	0	0
13/10/2009	ZAAD 2010/06/14	10.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/10/2009	ZAAD 2010/06/14	3.90	Call	Currency Future	2,857.0000	2,901.0000	1.540	0	0	0
13/10/2009	ZAAD 2010/06/14	6.90	Call	Currency Future	310.0000	329.0000	6.129	0	0	0
13/10/2009	ZAAD 2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	8.90	Put	Currency Future	2,200.0000	2,161.0000	(1.773)	0	0	0
13/10/2009	ZAAD 2010/06/14	8.55	Put	Currency Future	1,869.0000	1,829.0000	(2.140)	0	0	0
13/10/2009	ZAAD 2010/06/14	8.60	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
13/10/2009	ZAAD 2010/06/14	8.90	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
13/10/2009	ZAAD 2010/06/14	8.60	Put	Currency Future	1,917.0000	1,877.0000	(2.087)	0	0	0
13/10/2009	ZAAD 2010/06/14	5.90	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
13/10/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	12.90	Put	Currency Future	6,147.0000	6,103.0000	(0.716)	0	0	0
13/10/2009	ZAAD 2010/06/14	6.60	Call	Currency Future	436.0000	463.0000	6.193	0	0	0
13/10/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	3,156.0000	3,200.0000	1.394	0	0	0
13/10/2009	ZAAD 2010/06/14	14.90	Put	Currency Future	8,146.0000	8,102.0000	(0.540)	0	0	0
13/10/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,155.0000	4,199.0000	1.059	0	0	0
13/10/2009	ZAAD 2010/06/14	4.90	Call	Currency Future	1,866.0000	1,909.0000	2.304	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2009	ZAAD 2010/06/14	5.60	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/10/2009	ZAAD 2010/06/14	4.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/10/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,162.0000	2,205.0000	1.989	0	0	0
13/10/2009	ZAAD 2010/06/14	5.90	Call	Currency Future	911.0000	949.0000	4.171	0	0	0
13/10/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,183.0000	1,226.0000	3.635	0	0	0
13/10/2009	ZAAD 2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	6.65	Call	Currency Future	411.0000	437.0000	6.326	0	0	0
13/10/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2009	ZAAD 2010/06/14	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/10/2009	ZAAD 2010/06/14	6.55	Call	Currency Future	462.0000	490.0000	6.061	0	0	0
13/10/2009	ZAAD 2010/06/14	6.55	Put	Currency Future	257.0000	241.0000	(6.226)	0	0	0
13/10/2009	ZAAD 2010/06/14	6.65	Put	Currency Future	306.0000	288.0000	(5.882)	0	0	0

Grand Total: **1,029,120**