



Derivatives High/Low Report

High/Low for 15/10/2009

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
15/10/2009	\$ / R 2009/12/14			Currency Future	7.3657	7.3459	(0.269)	7.4200	7.3200	352,753
15/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	447.0000	433.0000	(3.132)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	306.0000	318.0000	3.922	0	0	0
15/10/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
15/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,566.0000	2,546.0000	(0.779)	0	0	0
15/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,368.0000	1,348.0000	(1.462)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,717.0000	1,697.0000	(1.165)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,766.0000	2,746.0000	(0.723)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	15,512
15/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,354.0000	1,372.0000	1.329	0	0	0
15/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,836.0000	2,855.0000	0.670	0	0	0
15/10/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,549.0000	1,567.0000	1.162	0	0	0
15/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
15/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,636.0000	2,656.0000	0.759	0	0	0
15/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
15/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	835.0000	850.0000	1.796	0	0	0
15/10/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,403.0000	1,421.0000	1.283	0	0	0
15/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,734.0000	4,754.0000	0.422	0	0	0
15/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,884.0000	7,904.0000	0.254	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	341.0000	352.0000	3.226	0	0	0
15/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,091.0000	2,110.0000	0.909	0	0	0
15/10/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	614.0000	629.0000	2.443	0	0	100
15/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,634.0000	5,654.0000	0.355	0	0	0
15/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,234.0000	7,254.0000	0.276	0	0	0
15/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	657.0000	672.0000	2.283	0	0	0
15/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	973.0000	989.0000	1.644	0	0	0
15/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,306.0000	1,323.0000	1.302	0	0	0
15/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,736.0000	2,756.0000	0.731	0	0	0
15/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,366.0000	2,346.0000	(0.845)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	649.0000	633.0000	(2.465)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	87
15/10/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
15/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,617.0000	1,597.0000	(1.237)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
15/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	189.0000	180.0000	(4.762)	0	0	21
15/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	880.0000	896.0000	1.818	0	0	0
15/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
15/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,316.0000	2,296.0000	(0.864)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	274.0000	284.0000	3.650	0	0	10
15/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	39
15/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	6,034.0000	6,054.0000	0.331	0	0	0
15/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	880.0000	896.0000	1.818	0	0	0
15/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,185.0000	3,205.0000	0.628	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,487.0000	2,507.0000	0.804	0	0	0
15/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	6,084.0000	6,104.0000	0.329	0	0	0
15/10/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	189.0000	198.0000	4.762	0	0	0
15/10/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,184.0000	8,204.0000	0.244	0	0	0
15/10/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	747
15/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
15/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,066.0000	2,046.0000	(0.968)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	572.0000	586.0000	2.448	0	0	0
15/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	2,916.0000	2,896.0000	(0.686)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	413.0000	426.0000	3.148	0	0	0
15/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	1,700
15/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	745.0000	760.0000	2.013	0	0	0
15/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
15/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,746.0000	1,764.0000	1.031	0	0	0
15/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	830.0000	812.0000	(2.169)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,616.0000	2,596.0000	(0.765)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
15/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	738.0000	721.0000	(2.304)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,484.0000	5,504.0000	0.365	0	0	0
15/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
15/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	925.0000	906.0000	(2.054)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	75
15/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,258.0000	1,275.0000	1.351	0	0	0
15/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,537.0000	2,557.0000	0.788	0	0	0
15/10/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,285.0000	3,305.0000	0.609	0	0	0
15/10/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,894.0000	1,912.0000	0.950	0	0	0
15/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,484.0000	4,504.0000	0.446	0	0	0
15/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,984.0000	6,004.0000	0.334	0	0	0
15/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,934.0000	7,954.0000	0.252	0	0	0
15/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,584.0000	7,604.0000	0.264	0	0	0
15/10/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,434.0000	7,454.0000	0.269	0	0	0
15/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,452.0000	1,469.0000	1.171	0	0	0
15/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,434.0000	4,454.0000	0.451	0	0	0
15/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,567.0000	1,547.0000	(1.276)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,587.0000	2,606.0000	0.734	0	0	0
15/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,184.0000	7,204.0000	0.278	0	0	0
15/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,834.0000	4,854.0000	0.414	0	0	0
15/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	789.0000	805.0000	2.028	0	0	0
15/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,934.0000	4,954.0000	0.405	0	0	0
15/10/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	3,035.0000	3,055.0000	0.659	0	0	0
15/10/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,184.0000	6,204.0000	0.323	0	0	0
15/10/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	5,084.0000	5,104.0000	0.393	0	0	0
15/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	189.0000	180.0000	(4.762)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
15/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	11,185
15/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,258.0000	1,275.0000	1.351	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,466.0000	2,446.0000	(0.811)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,716.0000	2,696.0000	(0.736)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	95.0000	102.0000	7.368	0	0	0
15/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,284.0000	6,304.0000	0.318	0	0	0
15/10/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	2,966.0000	2,946.0000	(0.674)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	451.0000	464.0000	2.882	0	0	0
15/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	376.0000	388.0000	3.191	0	0	0
15/10/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,467.0000	1,448.0000	(1.295)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,210.0000	1,227.0000	1.405	0	0	0
15/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,634.0000	6,654.0000	0.301	0	0	0
15/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	8,034.0000	8,054.0000	0.249	0	0	0
15/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,484.0000	7,504.0000	0.267	0	0	0
15/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,384.0000	7,404.0000	0.271	0	0	0
15/10/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,316.0000	3,296.0000	(0.603)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	213.0000	223.0000	4.695	0	0	0
15/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	524.0000	509.0000	(2.863)	0	0	0
15/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	531.0000	545.0000	2.637	0	0	0
15/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,516.0000	2,496.0000	(0.795)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	229.0000	219.0000	(4.367)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,210.0000	1,227.0000	1.405	0	0	0
15/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,438.0000	2,457.0000	0.779	0	0	0
15/10/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,385.0000	3,405.0000	0.591	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,685.0000	3,704.0000	0.516	0	0	0
15/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,066.0000	4,046.0000	(0.492)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,984.0000	8,004.0000	0.251	0	0	0
15/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,318.0000	1,299.0000	(1.442)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	100
15/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,884.0000	4,904.0000	0.410	0	0	0
15/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
15/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,584.0000	6,604.0000	0.304	0	0	0
15/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	200
15/10/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,162.0000	1,179.0000	1.463	0	0	0
15/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,647.0000	1,665.0000	1.093	0	0	0
15/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,435.0000	3,455.0000	0.582	0	0	0
15/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,284.0000	4,304.0000	0.467	0	0	0
15/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
15/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	411.0000	398.0000	(3.163)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	657.0000	672.0000	2.283	0	0	0
15/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	312.0000	300.0000	(3.846)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	565.0000	549.0000	(2.832)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,070.0000	1,051.0000	(1.776)	0	0	0
15/10/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,517.0000	1,498.0000	(1.252)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	1,966.0000	1,946.0000	(1.017)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	745.0000	760.0000	2.013	0	0	0
15/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,354.0000	1,372.0000	1.329	0	0	0
15/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,388.0000	2,407.0000	0.796	0	0	0
15/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,418.0000	1,398.0000	(1.410)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	341.0000	352.0000	3.226	0	0	0
15/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,786.0000	2,806.0000	0.718	0	0	0
15/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,416.0000	2,396.0000	(0.828)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,120.0000	1,101.0000	(1.696)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,114.0000	1,131.0000	1.526	0	0	0
15/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,795.0000	1,813.0000	1.003	0	0	0
15/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,585.0000	3,604.0000	0.530	0	0	0
15/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,284.0000	4,304.0000	0.467	0	0	0
15/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	146.0000	154.0000	5.479	0	0	0
15/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,816.0000	3,796.0000	(0.524)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,169.0000	1,150.0000	(1.625)	0	0	0
15/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	700.0000	716.0000	2.286	0	0	0
15/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,684.0000	8,704.0000	0.230	0	0	0
15/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,736.0000	2,756.0000	0.731	0	0	0
15/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.20	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
15/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	4,084.0000	4,104.0000	0.490	0	0	0
15/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,021.0000	1,002.0000	(1.861)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	274.0000	284.0000	3.650	0	0	0
15/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	2,560
15/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,684.0000	4,704.0000	0.427	0	0	0
15/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,786.0000	2,806.0000	0.718	0	0	0
15/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,684.0000	6,704.0000	0.299	0	0	0
15/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
15/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,284.0000	5,304.0000	0.379	0	0	0
15/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,166.0000	2,146.0000	(0.923)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,134.0000	7,154.0000	0.280	0	0	0
15/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
15/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	485.0000	471.0000	(2.887)	0	0	0
15/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,884.0000	8,904.0000	0.225	0	0	0
15/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	7,084.0000	7,104.0000	0.282	0	0	0
15/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,116.0000	3,096.0000	(0.642)	0	0	0
15/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	167.0000	175.0000	4.790	0	0	100
15/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	50
15/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	146.0000	154.0000	5.479	0	0	5,000
15/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,484.0000	5,504.0000	0.365	0	0	0
15/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,134.0000	9,154.0000	0.219	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	208.0000	199.0000	(4.327)	0	0	13,513
15/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	491.0000	504.0000	2.648	0	0	200
15/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	312.0000	300.0000	(3.846)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	877.0000	859.0000	(2.052)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	243.0000	253.0000	4.115	0	0	0
15/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	531.0000	545.0000	2.637	0	0	0
15/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,886.0000	2,905.0000	0.658	0	0	0
15/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	10
15/10/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	247
15/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,549.0000	1,567.0000	1.162	0	0	0
15/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,785.0000	3,804.0000	0.502	0	0	0
15/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	606.0000	591.0000	(2.475)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,116.0000	2,096.0000	(0.945)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	973.0000	954.0000	(1.953)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	100
15/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	1,020.0000	1,036.0000	1.569	0	0	0
15/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	1,067.0000	1,084.0000	1.593	0	0	0
15/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,735.0000	3,754.0000	0.509	0	0	0
15/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,684.0000	5,704.0000	0.352	0	0	0
15/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	69.0000	75.0000	8.696	0	0	0
15/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,016.0000	2,996.0000	(0.663)	0	0	0
15/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,066.0000	3,046.0000	(0.652)	0	0	0
15/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,835.0000	3,854.0000	0.495	0	0	0
15/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,884.0000	3,904.0000	0.515	0	0	0
15/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,306.0000	1,323.0000	1.302	0	0	0
15/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	451.0000	464.0000	2.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,866.0000	1,847.0000	(1.018)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,416.0000	3,396.0000	(0.585)	0	0	0
15/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,016.0000	1,996.0000	(0.992)	0	0	0
15/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	69.0000	75.0000	8.696	0	0	0
15/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,884.0000	6,904.0000	0.291	0	0	0
15/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,934.0000	3,954.0000	0.508	0	0	0
15/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,500.0000	1,518.0000	1.200	0	0	0
15/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	485.0000	471.0000	(2.887)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,834.0000	8,854.0000	0.226	0	0	0
15/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,916.0000	1,897.0000	(0.992)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	283.0000	271.0000	(4.240)	0	0	0
15/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,091.0000	2,110.0000	0.909	0	0	0
15/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,284.0000	5,304.0000	0.379	0	0	0
15/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,984.0000	5,004.0000	0.401	0	0	0
15/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,834.0000	6,854.0000	0.293	0	0	0
15/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,484.0000	8,504.0000	0.236	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,500.0000	1,518.0000	1.200	0	0	0
15/10/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	2,042.0000	2,060.0000	0.881	0	0	0
15/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	7,034.0000	7,054.0000	0.284	0	0	0
15/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	926.0000	943.0000	1.836	0	0	0
15/10/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,216.0000	3,196.0000	(0.622)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,598.0000	1,616.0000	1.126	0	0	0
15/10/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
15/10/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,166.0000	3,146.0000	(0.632)	0	0	0
15/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,534.0000	7,554.0000	0.265	0	0	0
15/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,784.0000	4,804.0000	0.418	0	0	0
15/10/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,534.0000	8,554.0000	0.234	0	0	0
15/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	9,034.0000	9,054.0000	0.221	0	0	0
15/10/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	343.0000	331.0000	(3.499)	0	0	0
15/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
15/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,734.0000	6,754.0000	0.297	0	0	0
15/10/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	255.0000	244.0000	(4.314)	0	0	0
15/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,984.0000	7,004.0000	0.286	0	0	0
15/10/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	2,866.0000	2,846.0000	(0.698)	0	0	0
15/10/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,634.0000	8,654.0000	0.232	0	0	0
15/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,484.0000	6,504.0000	0.308	0	0	0
15/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,943.0000	1,962.0000	0.978	0	0	0
15/10/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,784.0000	7,804.0000	0.257	0	0	0
15/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	973.0000	989.0000	1.644	0	0	0
15/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
15/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,734.0000	8,754.0000	0.229	0	0	0
15/10/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,584.0000	8,604.0000	0.233	0	0	0
15/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,185.0000	3,205.0000	0.628	0	0	0
15/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,184.0000	4,204.0000	0.478	0	0	0
15/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,984.0000	9,004.0000	0.223	0	0	0
15/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,114.0000	1,131.0000	1.526	0	0	0
15/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,943.0000	1,962.0000	0.978	0	0	0
15/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,934.0000	3,954.0000	0.508	0	0	0
15/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	111.0000	118.0000	6.306	0	0	0
15/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,216.0000	2,196.0000	(0.903)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
15/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,335.0000	3,355.0000	0.600	0	0	0
15/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,884.0000	5,904.0000	0.340	0	0	0
15/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,184.0000	5,204.0000	0.386	0	0	0
15/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
15/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	491.0000	504.0000	2.648	0	0	0
15/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,844.0000	1,863.0000	1.030	0	0	0
15/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	3,000
15/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,686.0000	2,706.0000	0.745	0	0	0
15/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,516.0000	3,496.0000	(0.569)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,219.0000	1,200.0000	(1.559)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	1,020.0000	1,036.0000	1.569	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,916.0000	3,896.0000	(0.511)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	128.0000	135.0000	5.469	0	0	0
15/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	2,140.0000	2,159.0000	0.888	0	0	0
15/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,190.0000	2,209.0000	0.868	0	0	0
15/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
15/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,384.0000	6,404.0000	0.313	0	0	0
15/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,266.0000	2,246.0000	(0.883)	0	0	0
15/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	451.0000	464.0000	2.882	0	0	0
15/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,268.0000	1,249.0000	(1.498)	0	0	0
15/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,766.0000	1,747.0000	(1.076)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	100
15/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,784.0000	6,804.0000	0.295	0	0	0
15/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,935.0000	2,955.0000	0.681	0	0	0
15/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,584.0000	5,604.0000	0.358	0	0	0
15/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,266.0000	3,246.0000	(0.612)	0	0	0
15/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,084.0000	9,104.0000	0.220	0	0	0
15/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,366.0000	3,346.0000	(0.594)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,666.0000	2,646.0000	(0.750)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	784.0000	766.0000	(2.296)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,616.0000	3,596.0000	(0.553)	0	0	0
15/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,487.0000	2,507.0000	0.804	0	0	0
15/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,984.0000	5,004.0000	0.401	0	0	0
15/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,784.0000	8,804.0000	0.228	0	0	0
15/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,135.0000	3,155.0000	0.638	0	0	0
15/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,984.0000	4,004.0000	0.502	0	0	0
15/10/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,466.0000	3,446.0000	(0.577)	0	0	0
15/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,338.0000	2,358.0000	0.855	0	0	0
15/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,746.0000	1,764.0000	1.031	0	0	0
15/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,844.0000	1,863.0000	1.030	0	0	0
15/10/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,734.0000	5,754.0000	0.349	0	0	0
15/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,235.0000	3,255.0000	0.618	0	0	0
15/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/10/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,184.0000	4,204.0000	0.478	0	0	0
15/10/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
15/10/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,485.0000	3,505.0000	0.574	0	0	0
15/10/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,666.0000	3,646.0000	(0.546)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,734.0000	4,754.0000	0.422	0	0	0
15/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,598.0000	1,616.0000	1.126	0	0	0
15/10/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,284.0000	8,304.0000	0.241	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,866.0000	3,846.0000	(0.517)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,239.0000	2,258.0000	0.849	0	0	0
15/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,289.0000	2,308.0000	0.830	0	0	0
15/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
15/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,985.0000	3,005.0000	0.670	0	0	0
15/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,934.0000	5,954.0000	0.337	0	0	0
15/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,984.0000	6,004.0000	0.334	0	0	0
15/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,734.0000	7,754.0000	0.259	0	0	0
15/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,134.0000	8,154.0000	0.246	0	0	0
15/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,836.0000	2,855.0000	0.670	0	0	0
15/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,334.0000	5,354.0000	0.375	0	0	0
15/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,534.0000	4,554.0000	0.441	0	0	0
15/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,534.0000	4,554.0000	0.441	0	0	0
15/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,584.0000	4,604.0000	0.436	0	0	0
15/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,634.0000	4,654.0000	0.432	0	0	0
15/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,134.0000	4,154.0000	0.484	0	0	0
15/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	3,085.0000	3,105.0000	0.648	0	0	0
15/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,234.0000	4,254.0000	0.472	0	0	0
15/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,435.0000	3,455.0000	0.582	0	0	0
15/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.70	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
15/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,434.0000	6,454.0000	0.311	0	0	0
15/10/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,635.0000	3,654.0000	0.523	0	0	0
15/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,934.0000	8,954.0000	0.224	0	0	0
15/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	5,034.0000	5,054.0000	0.397	0	0	0
15/10/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,934.0000	6,954.0000	0.288	0	0	0
15/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,834.0000	5,854.0000	0.343	0	0	0
15/10/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,667.0000	1,647.0000	(1.200)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	3,966.0000	3,946.0000	(0.504)	0	0	0
15/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,434.0000	5,454.0000	0.368	0	0	0
15/10/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	693.0000	676.0000	(2.453)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,535.0000	3,554.0000	0.537	0	0	0
15/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,716.0000	3,696.0000	(0.538)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,816.0000	3,796.0000	(0.524)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,816.0000	2,796.0000	(0.710)	0	0	0
15/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	830.0000	812.0000	(2.169)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,816.0000	1,797.0000	(1.046)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,334.0000	8,354.0000	0.240	0	0	0
15/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,338.0000	2,358.0000	0.855	0	0	0
15/10/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
15/10/2009	\$ / R 2009/12/14	9.70	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
15/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	2,916.0000	2,896.0000	(0.686)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	1,916.0000	1,897.0000	(0.992)	0	0	0
15/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	8,084.0000	8,104.0000	0.247	0	0	0
15/10/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	925.0000	906.0000	(2.054)	0	0	0
15/10/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,234.0000	8,254.0000	0.243	0	0	0
15/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,934.0000	4,954.0000	0.405	0	0	0
15/10/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,685.0000	3,704.0000	0.516	0	0	0
15/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,434.0000	5,454.0000	0.368	0	0	0
15/10/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	6,134.0000	6,154.0000	0.326	0	0	0
15/10/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,534.0000	5,554.0000	0.361	0	0	0
15/10/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,239.0000	2,258.0000	0.849	0	0	0
15/10/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,993.0000	2,011.0000	0.903	0	0	0
15/10/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,534.0000	6,554.0000	0.306	0	0	0
15/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,766.0000	3,746.0000	(0.531)	0	0	0
15/10/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,384.0000	4,404.0000	0.456	0	0	0
15/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,587.0000	2,606.0000	0.734	0	0	0
15/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	4,034.0000	4,054.0000	0.496	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,334.0000	4,354.0000	0.461	0	0	0
15/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,334.0000	6,354.0000	0.316	0	0	0
15/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,434.0000	4,454.0000	0.451	0	0	0
15/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,452.0000	1,469.0000	1.171	0	0	0
15/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,234.0000	5,254.0000	0.382	0	0	0
15/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,234.0000	6,254.0000	0.321	0	0	0
15/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,734.0000	5,754.0000	0.349	0	0	0
15/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,134.0000	5,154.0000	0.390	0	0	0
15/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,484.0000	4,504.0000	0.446	0	0	0
15/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	606.0000	591.0000	(2.475)	0	0	0
15/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
15/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,434.0000	8,454.0000	0.237	0	0	0
15/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,567.0000	1,547.0000	(1.276)	0	0	0
15/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,566.0000	2,546.0000	(0.779)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,566.0000	3,546.0000	(0.561)	0	0	0
15/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,384.0000	8,404.0000	0.239	0	0	0
15/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	0.0000	3,996.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/03/15			Currency Future	7.4927	7.4726	(0.268)	7.4800	7.4600	30,700
15/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	796.0000	813.0000	2.136	0	0	0
15/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,605.0000	1,586.0000	(1.184)	0	0	0

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15/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	383.0000	371.0000	(3.133)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	137.0000	142.0000	3.650	0	0	500
15/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,304.0000	2,323.0000	0.825	0	0	0
15/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	0
15/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,961.0000	4,981.0000	0.403	0	0	0
15/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,345.0000	2,325.0000	(0.853)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,395.0000	2,375.0000	(0.835)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,948.0000	1,929.0000	(0.975)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	680.0000	664.0000	(2.353)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,091.0000	1,109.0000	1.650	0	0	0
15/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	46.0000	46.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	6,008.0000	6,028.0000	0.333	0	0	0
15/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,838.0000	2,858.0000	0.705	0	0	0
15/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,047.0000	2,027.0000	(0.977)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,231.0000	3,251.0000	0.619	0	0	0
15/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,400.0000	2,420.0000	0.833	0	0	0
15/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,412.0000	1,392.0000	(1.416)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	87.0000	90.0000	3.448	0	0	0
15/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	994.0000	976.0000	(1.811)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	315.0000	322.0000	2.222	0	0	0
15/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	359.0000	351.0000	(2.228)	379	379	114
15/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	496.0000	510.0000	2.823	0	0	0
15/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	1,048.0000	1,065.0000	1.622	0	0	0
15/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,405.0000	1,424.0000	1.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,409.0000	5,429.0000	0.370	0	0	0
15/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
15/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
15/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,083.0000	1,063.0000	(1.847)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	367.0000	378.0000	2.997	0	0	100
15/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	289.0000	282.0000	(2.422)	0	0	350
15/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	147.0000	145.0000	(1.361)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,132.0000	3,152.0000	0.639	0	0	0
15/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,594.0000	2,614.0000	0.771	0	0	0
15/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	38.0000	38.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	910.0000	893.0000	(1.868)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,644.0000	2,624.0000	(0.756)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	40.0000	40.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,709.0000	5,729.0000	0.350	0	0	0
15/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,545.0000	2,565.0000	0.786	0	0	0
15/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,654.0000	1,634.0000	(1.209)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,146.0000	2,127.0000	(0.885)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	920.0000	937.0000	1.848	0	0	0
15/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,160.0000	2,179.0000	0.880	0	0	0
15/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,789.0000	2,809.0000	0.717	0	0	0
15/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,843.0000	3,823.0000	(0.520)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	340.0000	348.0000	2.353	0	0	0
15/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	305.0000	298.0000	(2.295)	0	0	279
15/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	1,005.0000	1,022.0000	1.692	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
15/10/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
15/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,824.0000	3,844.0000	0.523	0	0	0
15/10/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	5,061.0000	5,081.0000	0.395	0	0	0
15/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,543.0000	1,563.0000	1.296	0	0	0
15/10/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,509.0000	5,529.0000	0.363	0	0	0
15/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	48.0000	48.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,559.0000	5,579.0000	0.360	0	0	0
15/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	290.0000	298.0000	2.759	0	0	0
15/10/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	462.0000	475.0000	2.814	0	0	0
15/10/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/10/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
15/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
15/10/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	407.0000	395.0000	(2.948)	0	0	0
15/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,043.0000	3,023.0000	(0.657)	0	0	0
15/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/10/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,873.0000	1,893.0000	1.068	0	0	0
15/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	2,943.0000	2,923.0000	(0.680)	0	0	0
15/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,097.0000	2,077.0000	(0.954)	0	0	0
15/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	340.0000	332.0000	(2.353)	0	0	15,890
15/10/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	645.0000	630.0000	(2.326)	0	0	0
15/10/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
15/10/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	22.0000	22.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,181.0000	3,201.0000	0.629	0	0	0
15/10/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,936.0000	2,956.0000	0.681	0	0	0
15/10/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	397.0000	410.0000	3.275	0	0	0
15/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	4,000
15/10/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
15/10/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,497.0000	1,516.0000	1.269	0	0	0
15/10/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,329.0000	3,349.0000	0.601	0	0	0
15/10/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,887.0000	2,907.0000	0.693	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,296.0000	2,276.0000	(0.871)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	171.0000	168.0000	(1.754)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,428.0000	3,448.0000	0.583	0	0	0
15/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	579.0000	564.0000	(2.591)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,293.0000	3,273.0000	(0.607)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	837.0000	854.0000	2.031	0	0	0
15/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	878.0000	895.0000	1.936	0	0	0
15/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,497.0000	2,517.0000	0.801	0	0	0
15/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,160.0000	5,180.0000	0.388	0	0	0
15/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,908.0000	7,928.0000	0.253	0	0	0
15/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	186.0000	192.0000	3.226	0	0	0
15/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	233.0000	228.0000	(2.146)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,208.0000	2,227.0000	0.861	0	0	0
15/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	4,022.0000	4,041.0000	0.472	0	0	0
15/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,576.0000	3,596.0000	0.559	0	0	0
15/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,508.0000	6,528.0000	0.307	0	0	0
15/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,360.0000	5,380.0000	0.373	0	0	0
15/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	752.0000	736.0000	(2.128)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,093.0000	3,073.0000	(0.647)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	566.0000	581.0000	2.650	0	0	0
15/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	152.0000	157.0000	3.289	0	0	4,000
15/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	210.0000	205.0000	(2.381)	0	0	0
15/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,158.0000	8,178.0000	0.245	0	0	0
15/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	110.0000	114.0000	3.636	0	0	0
15/10/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,744.0000	2,724.0000	(0.729)	0	0	0
15/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	279
15/10/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	717.0000	733.0000	2.232	0	0	0
15/10/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
15/10/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,544.0000	2,524.0000	(0.786)	0	0	0
15/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	829.0000	813.0000	(1.930)	0	0	0
15/10/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	2,894.0000	2,873.0000	(0.726)	0	0	0
15/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,316.0000	1,297.0000	(1.444)	0	0	0
15/10/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,359.0000	1,378.0000	1.398	0	0	0
15/10/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,329.0000	3,349.0000	0.601	0	0	0
15/10/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,093.0000	4,073.0000	(0.489)	0	0	0
15/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,752.0000	1,732.0000	(1.142)	0	0	0
15/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
15/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,594.0000	2,614.0000	0.771	0	0	0
15/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,594.0000	2,574.0000	(0.771)	0	0	0
15/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,445.0000	2,425.0000	(0.818)	0	0	0
15/10/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	603.0000	618.0000	2.488	0	0	0
15/10/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	22.0000	22.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,308.0000	6,328.0000	0.317	0	0	0
15/10/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,459.0000	5,479.0000	0.366	0	0	0
15/10/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,143.0000	3,123.0000	(0.636)	0	0	0
15/10/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,314.0000	1,333.0000	1.446	0	0	0
15/10/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	122.0000	120.0000	(1.639)	0	0	0
15/10/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
15/10/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,129.0000	1,109.0000	(1.771)	0	0	0
15/10/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	433.0000	420.0000	(3.002)	0	0	0
15/10/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,637.0000	1,656.0000	1.161	0	0	0
15/10/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,740.0000	2,760.0000	0.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,256.0000	2,275.0000	0.842	0	0	0
15/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,887.0000	2,907.0000	0.693	0	0	0
15/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	36.0000	36.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,614.0000	4,634.0000	0.433	0	0	0
15/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	2,993.0000	2,973.0000	(0.668)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,675.0000	3,695.0000	0.544	0	0	0
15/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	5,011.0000	5,031.0000	0.399	0	0	0
15/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,557.0000	1,537.0000	(1.285)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,899.0000	1,879.0000	(1.053)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,477.0000	3,497.0000	0.575	0	0	0
15/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,460.0000	1,440.0000	(1.370)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	1,998.0000	1,978.0000	(1.001)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,175.0000	1,155.0000	(1.702)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,158.0000	6,178.0000	0.325	0	0	0
15/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,659.0000	5,679.0000	0.353	0	0	0
15/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	611.0000	597.0000	(2.291)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	951.0000	934.0000	(1.788)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	259.0000	253.0000	(2.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,808.0000	6,828.0000	0.294	0	0	0
15/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,224.0000	1,242.0000	1.471	0	0	0
15/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,609.0000	5,629.0000	0.357	0	0	0
15/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
15/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	517.0000	503.0000	(2.708)	0	0	0
15/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,708.0000	6,728.0000	0.298	0	0	0
15/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,962.0000	3,982.0000	0.505	0	0	0
15/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,590.0000	1,609.0000	1.195	0	0	0
15/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,912.0000	4,932.0000	0.407	0	0	0
15/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	169.0000	174.0000	2.959	0	0	0
15/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
15/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	273.0000	267.0000	(2.198)	0	0	10
15/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,873.0000	1,893.0000	1.068	0	0	0
15/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,838.0000	2,858.0000	0.705	0	0	0
15/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,037.0000	1,019.0000	(1.736)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,643.0000	2,662.0000	0.719	0	0	0
15/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,873.0000	3,893.0000	0.516	0	0	0
15/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,921.0000	1,941.0000	1.041	0	0	0
15/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	531.0000	545.0000	2.637	0	0	100
15/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	640.0000	655.0000	2.344	0	0	0
15/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,448.0000	2,468.0000	0.817	0	0	0
15/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	6,058.0000	6,078.0000	0.330	0	0	0
15/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	678.0000	694.0000	2.360	0	0	0
15/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	63.0000	63.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,179.0000	1,198.0000	1.612	0	0	0
15/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,969.0000	1,988.0000	0.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	68.0000	68.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,763.0000	4,783.0000	0.420	0	0	0
15/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	61.0000	61.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,862.0000	4,882.0000	0.411	0	0	0
15/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	460.0000	447.0000	(2.826)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	224.0000	231.0000	3.125	0	0	110
15/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,707.0000	8,728.0000	0.241	0	0	0
15/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	962.0000	979.0000	1.767	0	0	0
15/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,120.0000	4,140.0000	0.485	0	0	0
15/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,378.0000	3,398.0000	0.592	0	0	0
15/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
15/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,111.0000	5,130.0000	0.372	0	0	0
15/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	4,071.0000	4,091.0000	0.491	0	0	0
15/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,921.0000	1,941.0000	1.041	0	0	0
15/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,759.0000	5,779.0000	0.347	0	0	0
15/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	2,016.0000	2,036.0000	0.992	0	0	0
15/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,826.0000	1,845.0000	1.041	0	0	0
15/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,352.0000	2,372.0000	0.850	0	0	0
15/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	2,016.0000	2,036.0000	0.992	0	0	0
15/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,908.0000	6,928.0000	0.290	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,844.0000	2,824.0000	(0.703)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,958.0000	5,978.0000	0.336	0	0	0
15/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,181.0000	3,201.0000	0.629	0	0	0
15/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	59.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,393.0000	3,373.0000	(0.589)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,428.0000	3,448.0000	0.583	0	0	0
15/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	716.0000	700.0000	(2.235)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,857.0000	8,878.0000	0.237	0	0	0
15/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	756.0000	772.0000	2.116	0	0	0
15/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,691.0000	2,711.0000	0.743	0	0	0
15/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	267.0000	274.0000	2.622	0	0	0
15/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,557.0000	8,578.0000	0.245	0	0	0
15/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,543.0000	1,563.0000	1.296	0	0	0
15/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,858.0000	5,878.0000	0.341	0	0	0
15/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,862.0000	4,882.0000	0.411	0	0	0
15/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	123.0000	127.0000	3.252	0	0	0
15/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,858.0000	6,878.0000	0.292	0	0	0
15/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	547.0000	533.0000	(2.559)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,269.0000	1,287.0000	1.418	0	0	0
15/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	59.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,507.0000	8,528.0000	0.247	0	0	0
15/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,451.0000	1,470.0000	1.309	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,416.0000	4,436.0000	0.453	0	0	0
15/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,923.0000	3,943.0000	0.510	0	0	0
15/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,907.0000	8,927.0000	0.225	0	0	0
15/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,850.0000	1,830.0000	(1.081)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	63.0000	63.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,108.0000	6,128.0000	0.327	0	0	0
15/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,713.0000	4,733.0000	0.424	0	0	0
15/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,343.0000	3,323.0000	(0.598)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,493.0000	3,473.0000	(0.573)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	205.0000	211.0000	2.927	0	0	0
15/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	19.0000	19.0000	-	0	0	18,339
15/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,873.0000	3,893.0000	0.516	0	0	0
15/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,083.0000	3,103.0000	0.649	0	0	0
15/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,607.0000	8,628.0000	0.244	0	0	0
15/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
15/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,495.0000	2,475.0000	(0.802)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,576.0000	3,596.0000	0.559	0	0	0
15/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	26.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,515.0000	4,535.0000	0.443	0	0	0
15/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,608.0000	6,628.0000	0.303	0	0	0
15/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	869.0000	852.0000	(1.956)	0	0	0
15/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,812.0000	4,832.0000	0.416	0	0	0
15/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	15,890
15/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,778.0000	1,798.0000	1.125	0	0	0
15/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,107.0000	9,127.0000	0.220	0	0	0
15/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	429.0000	442.0000	3.030	0	0	0
15/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
15/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,508.0000	1,489.0000	(1.260)	0	0	0
15/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,135.0000	1,153.0000	1.586	0	0	0
15/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,268.0000	4,288.0000	0.469	0	0	0
15/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	9,007.0000	9,027.0000	0.222	0	0	0
15/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,807.0000	8,828.0000	0.238	0	0	0
15/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,160.0000	2,179.0000	0.880	0	0	0
15/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,108.0000	7,128.0000	0.281	0	0	0
15/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,558.0000	6,578.0000	0.305	0	0	0
15/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	496.0000	510.0000	2.823	0	0	0
15/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,210.0000	5,230.0000	0.384	0	0	0
15/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,684.0000	1,703.0000	1.128	0	0	0
15/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,923.0000	3,943.0000	0.510	0	0	0
15/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	2,064.0000	2,084.0000	0.969	0	0	0
15/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	7,008.0000	7,028.0000	0.285	0	0	0
15/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,703.0000	1,683.0000	(1.174)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,157.0000	9,177.0000	0.218	0	0	0
15/10/2009	\$ / R	2010/03/15	4.05	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
15/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	322.0000	315.0000	(2.174)	0	0	17
15/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,972.0000	3,992.0000	0.504	0	0	0
15/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,208.0000	6,228.0000	0.322	0	0	0
15/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,317.0000	4,337.0000	0.463	0	0	0
15/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,443.0000	3,423.0000	(0.581)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,243.0000	3,223.0000	(0.617)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	790.0000	774.0000	(2.025)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,158.0000	7,178.0000	0.279	0	0	0
15/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	98.0000	101.0000	3.061	0	0	0
15/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,663.0000	4,683.0000	0.429	0	0	0
15/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,196.0000	2,176.0000	(0.911)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	7,058.0000	7,078.0000	0.283	0	0	0
15/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,657.0000	8,678.0000	0.243	0	0	0
15/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,169.0000	4,189.0000	0.480	0	0	0
15/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,120.0000	4,140.0000	0.485	0	0	0
15/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,458.0000	6,478.0000	0.310	0	0	0
15/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	289.0000	282.0000	(2.422)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,497.0000	2,517.0000	0.801	0	0	0
15/10/2009	\$ / R	2010/03/15	13.95	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
15/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,694.0000	2,674.0000	(0.742)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	9,057.0000	9,077.0000	0.221	0	0	0
15/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,801.0000	1,781.0000	(1.110)	0	0	0
15/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	18,339
15/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,222.0000	1,202.0000	(1.637)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,367.0000	4,386.0000	0.435	0	0	0
15/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,364.0000	1,344.0000	(1.466)	0	0	0
15/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	5.0000	5.0000	-	0	0	28,586
15/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,378.0000	3,398.0000	0.592	0	0	0
15/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	28,586
15/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,731.0000	1,750.0000	1.098	0	0	0
15/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	22.0000	22.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,400.0000	2,420.0000	0.833	0	0	0
15/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,193.0000	3,173.0000	(0.626)	0	0	0
15/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,208.0000	2,227.0000	0.861	0	0	0
15/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,280.0000	3,300.0000	0.610	0	0	0
15/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,112.0000	2,132.0000	0.947	0	0	0
15/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,625.0000	3,646.0000	0.579	0	0	0
15/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,757.0000	8,778.0000	0.240	0	0	0
15/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,693.0000	3,673.0000	(0.542)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,778.0000	1,798.0000	1.125	0	0	0
15/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,758.0000	6,778.0000	0.296	0	0	0
15/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,527.0000	3,547.0000	0.567	0	0	0
15/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,307.0000	8,328.0000	0.253	0	0	0

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15/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,691.0000	2,711.0000	0.743	0	0	0
15/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,269.0000	1,249.0000	(1.576)	0	0	0
15/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,132.0000	3,152.0000	0.639	0	0	0
15/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,908.0000	5,928.0000	0.339	0	0	0
15/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,246.0000	2,226.0000	(0.890)	0	0	0
15/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,684.0000	1,703.0000	1.128	0	0	0
15/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
15/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,985.0000	3,005.0000	0.670	0	0	0
15/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	245.0000	252.0000	2.857	0	0	0
15/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,808.0000	5,828.0000	0.344	0	0	0
15/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	488.0000	475.0000	(2.664)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,794.0000	2,774.0000	(0.716)	0	0	0
15/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	3,034.0000	3,054.0000	0.659	0	0	0
15/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	26.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,740.0000	2,760.0000	0.730	0	0	0
15/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,256.0000	2,275.0000	0.842	0	0	0
15/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,083.0000	3,103.0000	0.649	0	0	0
15/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,658.0000	6,678.0000	0.300	0	0	0
15/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,643.0000	2,662.0000	0.719	0	0	0
15/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,564.0000	4,584.0000	0.438	0	0	0
15/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,774.0000	3,794.0000	0.530	0	0	0
15/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
15/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	8,008.0000	8,028.0000	0.250	0	0	0
15/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,824.0000	3,844.0000	0.523	0	0	0
15/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	48.0000	48.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	3,993.0000	3,973.0000	(0.501)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,352.0000	2,372.0000	0.850	0	0	0
15/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,724.0000	3,745.0000	0.564	0	0	0
15/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,465.0000	4,485.0000	0.448	0	0	0
15/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,958.0000	6,978.0000	0.287	0	0	0
15/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,625.0000	3,646.0000	0.579	0	0	0
15/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,957.0000	8,977.0000	0.223	0	0	0
15/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,367.0000	4,386.0000	0.435	0	0	0
15/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,675.0000	3,695.0000	0.544	0	0	0
15/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,219.0000	4,238.0000	0.450	0	0	0
15/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,948.0000	1,929.0000	(0.975)	0	0	0
15/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,108.0000	8,128.0000	0.247	0	0	0
15/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
15/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	397.0000	410.0000	3.275	0	0	0
15/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	340.0000	332.0000	(2.353)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	994.0000	976.0000	(1.811)	0	0	0
15/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,943.0000	2,923.0000	(0.680)	0	0	0
15/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	3,943.0000	3,923.0000	(0.507)	0	0	0
15/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,893.0000	3,873.0000	(0.514)	0	0	0
15/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
15/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	8,058.0000	8,078.0000	0.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,793.0000	3,773.0000	(0.527)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,794.0000	2,774.0000	(0.716)	0	0	0
15/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	869.0000	852.0000	(1.956)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,317.0000	4,337.0000	0.463	0	0	0
15/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,801.0000	1,781.0000	(1.110)	0	0	0
15/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,208.0000	8,228.0000	0.244	0	0	0
15/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,408.0000	6,428.0000	0.312	0	0	0
15/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,593.0000	3,573.0000	(0.557)	0	0	0
15/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,358.0000	6,378.0000	0.315	0	0	0
15/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,407.0000	8,428.0000	0.250	0	0	0
15/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,357.0000	8,378.0000	0.251	0	0	0
15/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,643.0000	3,623.0000	(0.549)	0	0	0
15/10/2009	\$ / R	2010/06/14			Currency Future	7.6187	7.5986	(0.264)	7.6700	7.6700	17,107
15/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	275.0000	269.0000	(2.182)	0	0	140
15/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	2,008.0000	2,026.0000	0.896	0	0	0
15/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,571.0000	2,590.0000	0.739	0	0	0
15/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	80.0000	80.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,100.0000	6,120.0000	0.328	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,021.0000	3,001.0000	(0.662)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,161.0000	1,176.0000	1.292	0	0	0
15/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,462.0000	1,479.0000	1.163	0	0	0
15/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,191.0000	1,172.0000	(1.595)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	5,059.0000	5,079.0000	0.395	0	0	0
15/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,928.0000	3,948.0000	0.509	0	0	0
15/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,071.0000	3,051.0000	(0.651)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	460.0000	469.0000	1.957	0	0	130
15/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	181.0000	178.0000	(1.657)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
15/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	47.0000	47.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,119.0000	1,134.0000	1.340	0	0	0
15/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	692.0000	704.0000	1.734	0	0	0
15/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	4,075.0000	4,095.0000	0.491	0	0	0
15/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	478.0000	468.0000	(2.092)	0	0	180
15/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	44.0000	44.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,723.0000	2,703.0000	(0.734)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,079.0000	2,059.0000	(0.962)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	221.0000	217.0000	(1.810)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,624.0000	2,603.0000	(0.800)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,459.0000	1,440.0000	(1.302)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,505.0000	1,486.0000	(1.262)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,148.0000	1,129.0000	(1.655)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	346.0000	339.0000	(2.023)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	390.0000	382.0000	(2.051)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	165.0000	162.0000	(1.818)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,320.0000	4,340.0000	0.463	0	0	0
15/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,119.0000	4,099.0000	(0.486)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
15/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	176.0000	179.0000	1.705	0	0	0
15/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,335.0000	2,353.0000	0.771	0	0	0
15/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,439.0000	3,458.0000	0.552	0	0	0
15/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	2,972.0000	2,952.0000	(0.673)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	728.0000	740.0000	1.648	0	0	0
15/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	39.0000	39.0000	-	0	0	21,978
15/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,911.0000	4,931.0000	0.407	0	0	0
15/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	6,050.0000	6,070.0000	0.331	0	0	0
15/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,740.0000	1,720.0000	(1.149)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	501.0000	490.0000	(2.196)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,596.0000	1,613.0000	1.065	0	0	0
15/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,960.0000	4,980.0000	0.403	0	0	0
15/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,888.0000	7,908.0000	0.254	0	0	0
15/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,109.0000	5,129.0000	0.391	0	0	0
15/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	879.0000	862.0000	(1.934)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,551.0000	1,568.0000	1.096	0	0	0
15/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	30.0000	30.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,055.0000	2,073.0000	0.876	0	0	0
15/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,901.0000	5,921.0000	0.339	0	0	0
15/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,027.0000	1,008.0000	(1.850)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,203.0000	1,218.0000	1.247	0	0	0
15/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
15/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,271.0000	4,291.0000	0.468	0	0	0
15/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,524.0000	2,504.0000	(0.792)	0	0	0

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15/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,147.0000	3,167.0000	0.636	0	0	0
15/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	375.0000	367.0000	(2.133)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,523.0000	2,542.0000	0.753	0	0	0
15/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,158.0000	5,178.0000	0.388	0	0	0
15/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	40.0000	40.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,852.0000	5,872.0000	0.342	0	0	0
15/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	43.0000	43.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,883.0000	9,903.0000	0.202	0	0	0
15/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	74.0000	74.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,397.0000	6,417.0000	0.313	0	0	0
15/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,124.0000	4,144.0000	0.485	0	0	0
15/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,893.0000	6,913.0000	0.290	0	0	0
15/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	685.0000	671.0000	(2.044)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	360.0000	352.0000	(2.222)	0	0	0
15/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,418.0000	1,435.0000	1.199	0	0	0
15/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,810.0000	2,829.0000	0.676	0	0	0
15/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,932.0000	1,912.0000	(1.035)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	441.0000	431.0000	(2.268)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	996.0000	1,011.0000	1.506	0	0	0
15/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,731.0000	1,749.0000	1.040	0	0	0
15/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	78.0000	78.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	57.0000	57.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	522.0000	532.0000	1.916	0	0	0
15/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	656.0000	668.0000	1.829	0	0	0
15/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,906.0000	2,925.0000	0.654	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,475.0000	2,455.0000	(0.808)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,992.0000	7,012.0000	0.286	0	0	0
15/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	266.0000	272.0000	2.256	0	0	0
15/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	588.0000	599.0000	1.871	0	0	0
15/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,915.0000	1,933.0000	0.940	0	0	0
15/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,194.0000	2,213.0000	0.866	0	0	0
15/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	37.0000	37.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	423.0000	414.0000	(2.128)	0	0	433
15/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	3,163
15/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	246.0000	241.0000	(2.033)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	3,002.0000	3,022.0000	0.666	0	0	0
15/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,683.0000	3,703.0000	0.543	0	0	0
15/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,693.0000	1,673.0000	(1.181)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	432.0000	441.0000	2.083	0	0	0
15/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	108.0000	110.0000	1.852	0	0	0
15/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	844.0000	828.0000	(1.896)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,645.0000	6,665.0000	0.301	0	0	0
15/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,425.0000	2,405.0000	(0.825)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,488.0000	3,507.0000	0.545	0	0	0
15/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	554.0000	565.0000	1.986	0	0	0
15/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,099.0000	3,118.0000	0.613	0	0	0
15/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,137.0000	8,157.0000	0.246	0	0	0
15/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	1,981.0000	1,961.0000	(1.010)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	36.0000	36.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	917.0000	931.0000	1.527	0	0	0
15/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,802.0000	5,822.0000	0.345	0	0	0
15/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	265.0000	260.0000	(1.887)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,618.0000	2,638.0000	0.764	0	0	0
15/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	67.0000	67.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,879.0000	3,899.0000	0.516	0	0	0
15/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	160.0000	163.0000	1.875	0	0	0
15/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,121.0000	3,101.0000	(0.641)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	21,795
15/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,858.0000	2,877.0000	0.665	0	0	0
15/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,858.0000	2,877.0000	0.665	0	0	0
15/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,066.0000	1,047.0000	(1.782)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	622.0000	633.0000	1.768	0	0	0
15/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	256.0000	250.0000	(2.344)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,078.0000	1,093.0000	1.391	0	0	0
15/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	207.0000	203.0000	(1.932)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	76.0000	76.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,523.0000	2,542.0000	0.753	0	0	0
15/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	120.0000	122.0000	1.667	0	0	0
15/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,673.0000	2,653.0000	(0.748)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	988.0000	970.0000	(1.822)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,830.0000	3,850.0000	0.522	0	0	0
15/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,128.0000	2,108.0000	(0.940)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,922.0000	2,902.0000	(0.684)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	764.0000	777.0000	1.702	0	0	0
15/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	214.0000	210.0000	(1.869)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	21,978
15/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	76.0000	76.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	525.0000	513.0000	(2.286)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	878.0000	892.0000	1.595	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,245.0000	1,261.0000	1.285	0	0	0
15/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,869.0000	3,849.0000	(0.517)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	406.0000	415.0000	2.217	0	0	0
15/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,645.0000	1,626.0000	(1.155)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	333.0000	326.0000	(2.102)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,666.0000	2,685.0000	0.713	0	0	0
15/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,375.0000	2,355.0000	(0.842)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,331.0000	1,347.0000	1.202	0	0	0
15/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,615.0000	4,635.0000	0.433	0	0	0
15/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	332.0000	339.0000	2.108	0	0	0
15/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	956.0000	971.0000	1.569	0	0	0
15/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,777.0000	1,795.0000	1.013	0	0	0
15/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,552.0000	1,532.0000	(1.289)	0	0	0
15/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,320.0000	3,300.0000	(0.602)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	406.0000	397.0000	(2.217)	0	0	21,795
15/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	286.0000	280.0000	(2.098)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,468.0000	4,487.0000	0.425	0	0	0
15/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,171.0000	3,151.0000	(0.631)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,977.0000	3,997.0000	0.503	0	0	0
15/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	227.0000	232.0000	2.203	0	0	0
15/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,455.0000	5,475.0000	0.367	0	0	0
15/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	46.0000	46.0000	-	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
15/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	522.0000	532.0000	1.916	0	0	0
15/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	3,050.0000	3,070.0000	0.656	0	0	0
15/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,585.0000	3,605.0000	0.558	0	0	0
15/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,326.0000	2,306.0000	(0.860)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	26,596
15/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,664.0000	4,684.0000	0.429	0	0	0
15/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	601.0000	588.0000	(2.163)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	45.0000	45.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,507.0000	1,524.0000	1.128	0	0	0
15/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,288.0000	2,306.0000	0.787	0	0	0
15/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,177.0000	2,157.0000	(0.919)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	811.0000	794.0000	(2.096)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	4,026.0000	4,046.0000	0.497	0	0	0
15/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	97.0000	98.0000	1.031	0	0	0
15/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	1,037.0000	1,052.0000	1.446	0	0	0
15/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,375.0000	1,391.0000	1.164	0	0	0
15/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	175.0000	172.0000	(1.714)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,288.0000	2,306.0000	0.787	0	0	0
15/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	192.0000	196.0000	2.083	0	0	0
15/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,885.0000	8,905.0000	0.225	0	0	0
15/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,703.0000	5,723.0000	0.351	0	0	0
15/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	246.0000	252.0000	2.439	0	0	0
15/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,476.0000	2,495.0000	0.767	0	0	0
15/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,735.0000	8,755.0000	0.229	0	0	0
15/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,406.0000	5,425.0000	0.351	0	0	0
15/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	6,001.0000	6,021.0000	0.333	0	0	0
15/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	23.0000	23.0000	-	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
15/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,244.0000	3,264.0000	0.617	0	0	0
15/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	55.0000	55.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	41.0000	41.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,942.0000	6,963.0000	0.303	0	0	0
15/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,184.0000	9,204.0000	0.218	0	0	0
15/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	459.0000	449.0000	(2.179)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	308.0000	302.0000	(1.948)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,323.0000	1,304.0000	(1.436)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,288.0000	1,304.0000	1.242	0	0	0
15/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,686.0000	1,704.0000	1.068	0	0	0
15/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,055.0000	2,073.0000	0.876	0	0	0
15/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,961.0000	1,980.0000	0.969	0	0	0
15/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,235.0000	1,215.0000	(1.619)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,554.0000	5,574.0000	0.360	0	0	0
15/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	56.0000	56.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,694.0000	6,714.0000	0.299	0	0	0
15/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,191.0000	7,211.0000	0.278	0	0	0
15/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
15/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	55.0000	55.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	406.0000	397.0000	(2.217)	0	0	200
15/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,276.0000	2,256.0000	(0.879)	0	0	0
15/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	193.0000	190.0000	(1.554)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,915.0000	1,933.0000	0.940	0	0	0
15/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,382.0000	2,401.0000	0.798	0	0	0
15/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,835.0000	8,855.0000	0.226	0	0	0
15/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,029.0000	2,009.0000	(0.986)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	64.0000	64.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,641.0000	1,658.0000	1.036	0	0	0
15/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	839.0000	853.0000	1.669	0	0	0
15/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,414.0000	1,394.0000	(1.414)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,368.0000	1,349.0000	(1.389)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	490.0000	500.0000	2.041	0	0	0
15/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,470.0000	3,450.0000	(0.576)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,429.0000	2,448.0000	0.782	0	0	0
15/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	287.0000	293.0000	2.091	0	0	0
15/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,884.0000	1,864.0000	(1.062)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
15/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,536.0000	8,556.0000	0.234	0	0	0
15/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,634.0000	3,654.0000	0.550	0	0	0
15/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	320.0000	313.0000	(2.188)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,370.0000	3,350.0000	(0.593)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	32.0000	32.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,105.0000	1,086.0000	(1.719)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	628.0000	614.0000	(2.229)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	588.0000	599.0000	1.871	0	0	300
15/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	29,759
15/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,271.0000	3,250.0000	(0.642)	0	0	0
15/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,961.0000	1,980.0000	0.969	0	0	0
15/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	22.0000	22.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	802.0000	815.0000	1.621	0	0	0
15/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,196.0000	3,215.0000	0.594	0	0	0
15/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	309.0000	316.0000	2.265	0	0	0
15/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	692.0000	704.0000	1.734	0	0	0
15/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,545.0000	6,565.0000	0.306	0	0	0
15/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,823.0000	1,841.0000	0.987	0	0	0
15/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,604.0000	5,624.0000	0.357	0	0	0
15/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,753.0000	5,772.0000	0.330	0	0	0
15/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	656.0000	642.0000	(2.134)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,536.0000	3,556.0000	0.566	0	0	0
15/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,141.0000	7,161.0000	0.280	0	0	0
15/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	715.0000	700.0000	(2.098)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,744.0000	6,764.0000	0.297	0	0	0
15/10/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,148.0000	2,166.0000	0.838	0	0	0
15/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,843.0000	6,863.0000	0.292	0	0	0
15/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
15/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
15/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,208.0000	5,227.0000	0.365	0	0	0
15/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	549.0000	537.0000	(2.186)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,763.0000	4,783.0000	0.420	0	0	0
15/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,505.0000	5,525.0000	0.363	0	0	0
15/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	380.0000	388.0000	2.105	0	0	0
15/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,109.0000	5,129.0000	0.391	0	0	0
15/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,773.0000	2,753.0000	(0.721)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,517.0000	4,537.0000	0.443	0	0	0
15/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,134.0000	9,154.0000	0.219	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	441.0000	431.0000	(2.268)	0	0	0
15/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,810.0000	2,829.0000	0.676	0	0	0
15/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,935.0000	8,955.0000	0.224	0	0	0
15/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,781.0000	3,801.0000	0.529	0	0	0
15/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,788.0000	1,768.0000	(1.119)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,147.0000	3,167.0000	0.636	0	0	0
15/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,714.0000	4,734.0000	0.424	0	0	0
15/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,635.0000	8,656.0000	0.243	0	0	0
15/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,862.0000	4,882.0000	0.411	0	0	0
15/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	746.0000	731.0000	(2.011)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	45.0000	45.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	915.0000	897.0000	(1.967)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,420.0000	3,400.0000	(0.585)	0	0	0
15/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,092.0000	7,112.0000	0.282	0	0	0
15/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,419.0000	4,438.0000	0.430	0	0	0
15/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	146.0000	149.0000	2.055	0	0	0
15/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,566.0000	4,586.0000	0.438	0	0	0
15/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	78.0000	78.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,714.0000	2,733.0000	0.700	0	0	0
15/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,685.0000	8,705.0000	0.230	0	0	0
15/10/2009	\$ / 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
15/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	120.0000	119.0000	(0.833)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
15/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,084.0000	9,104.0000	0.220	0	0	0
15/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,872.0000	2,852.0000	(0.696)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,101.0000	2,120.0000	0.904	0	0	0
15/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,429.0000	2,448.0000	0.782	0	0	0
15/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,762.0000	2,781.0000	0.688	0	0	0
15/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	3,969.0000	3,949.0000	(0.504)	0	0	0
15/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,585.0000	8,606.0000	0.245	0	0	0
15/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	31.0000	31.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,382.0000	2,401.0000	0.798	0	0	0
15/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,092.0000	7,112.0000	0.282	0	0	0
15/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,595.0000	6,615.0000	0.303	0	0	0
15/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,812.0000	4,832.0000	0.416	0	0	0
15/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,335.0000	2,353.0000	0.771	0	0	0
15/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
15/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,087.0000	8,107.0000	0.247	0	0	0
15/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	360.0000	352.0000	(2.222)	0	0	0
15/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	80.0000	80.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,869.0000	1,887.0000	0.963	0	0	0
15/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
15/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,241.0000	2,260.0000	0.848	0	0	0
15/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	108.0000	110.0000	1.852	0	0	0
15/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,027.0000	1,008.0000	(1.850)	0	0	0
15/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	209.0000	213.0000	1.914	0	0	0
15/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,822.0000	2,802.0000	(0.709)	0	0	0

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15/10/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,446.0000	6,466.0000	0.310	0	0	0
15/10/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
15/10/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	951.0000	933.0000	(1.893)	0	0	0
15/10/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,436.0000	8,456.0000	0.237	0	0	0
15/10/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,954.0000	2,973.0000	0.643	0	0	0
15/10/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,298.0000	6,318.0000	0.318	0	0	0
15/10/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
15/10/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,732.0000	3,752.0000	0.536	0	0	0
15/10/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,286.0000	8,307.0000	0.253	0	0	0
15/10/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	132.0000	135.0000	2.273	0	0	0
15/10/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	5,010.0000	5,030.0000	0.399	0	0	0
15/10/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,720.0000	3,699.0000	(0.565)	0	0	0
15/10/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,836.0000	1,816.0000	(1.089)	0	0	0
15/10/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	778.0000	762.0000	(2.057)	0	0	0
15/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,762.0000	2,781.0000	0.688	0	0	0
15/10/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	42.0000	42.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,173.0000	4,193.0000	0.479	0	0	0
15/10/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	2,922.0000	2,902.0000	(0.684)	0	0	0
15/10/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,336.0000	8,356.0000	0.240	0	0	0
15/10/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	8,037.0000	8,058.0000	0.261	0	0	0
15/10/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,149.0000	6,169.0000	0.325	0	0	0
15/10/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,984.0000	9,005.0000	0.234	0	0	0
15/10/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,347.0000	6,367.0000	0.315	0	0	0
15/10/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	1,932.0000	1,912.0000	(1.035)	0	0	0
15/10/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	16.0000	16.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,369.0000	4,389.0000	0.458	0	0	0
15/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	3,919.0000	3,899.0000	(0.510)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	38.0000	38.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	176.0000	179.0000	1.705	0	0	0
15/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,822.0000	2,802.0000	(0.709)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,836.0000	1,816.0000	(1.089)	0	0	0
15/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,670.0000	3,650.0000	(0.545)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,673.0000	2,653.0000	(0.748)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	951.0000	933.0000	(1.893)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	844.0000	828.0000	(1.896)	0	0	0
15/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	132.0000	135.0000	2.273	0	0	0
15/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,819.0000	3,799.0000	(0.524)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,693.0000	1,673.0000	(1.181)	0	0	0
15/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	41.0000	41.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,222.0000	4,242.0000	0.474	0	0	0
15/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,199.0000	6,219.0000	0.323	0	0	0
15/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,187.0000	8,207.0000	0.244	0	0	0
15/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,248.0000	6,268.0000	0.320	0	0	0
15/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,237.0000	8,257.0000	0.243	0	0	0
15/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,769.0000	3,749.0000	(0.531)	0	0	0
15/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,386.0000	8,406.0000	0.238	0	0	0
15/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,598.0000	1,579.0000	(1.189)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,620.0000	3,600.0000	(0.552)	0	0	0
15/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,570.0000	3,550.0000	(0.560)	0	0	0
15/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,574.0000	2,554.0000	(0.777)	0	0	0
15/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	0.0000	8,008.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	0.0000	3,999.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/09/13			Currency Future	7.7451	7.7250	(0.260)	0.0000	0.0000	0
15/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	463.0000	453.0000	(2.160)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	768.0000	778.0000	1.302	0	0	0
15/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	601.0000	609.0000	1.331	0	0	0
15/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	546.0000	534.0000	(2.198)	0	0	0
15/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	564.0000	553.0000	(1.950)	0	0	0
15/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	569.0000	578.0000	1.582	0	0	0
15/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	1,026.0000	1,039.0000	1.267	0	0	0
15/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	528.0000	517.0000	(2.083)	0	0	409
15/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	633.0000	642.0000	1.422	0	0	0
15/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	528.0000	517.0000	(2.083)	0	0	0
15/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	666.0000	675.0000	1.351	0	0	0
15/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	511.0000	500.0000	(2.153)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	408.0000	399.0000	(2.206)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	912.0000	924.0000	1.316	0	0	0
15/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	494.0000	484.0000	(2.024)	0	0	0
15/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	633.0000	642.0000	1.422	0	0	0
15/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	699.0000	709.0000	1.431	0	0	0
15/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	950.0000	962.0000	1.263	0	0	0
15/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	395.0000	387.0000	(2.025)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	371.0000	364.0000	(1.887)	0	0	585
15/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	727.0000	712.0000	(2.063)	0	0	0
15/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	448.0000	439.0000	(2.009)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	80.0000	81.0000	1.250	0	0	0
15/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	19.0000	19.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,622.0000	4,641.0000	0.411	0	0	0
15/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	434.0000	425.0000	(2.074)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
15/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	839.0000	850.0000	1.311	0	0	0
15/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,361.0000	2,340.0000	(0.889)	0	0	0
15/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,232.0000	4,251.0000	0.449	0	0	0
15/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,590.0000	6,610.0000	0.303	0	0	0
15/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
15/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,695.0000	2,713.0000	0.668	0	0	0
15/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	382.0000	387.0000	1.309	0	0	0
15/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,847.0000	3,827.0000	(0.520)	0	0	0
15/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	803.0000	814.0000	1.370	0	0	0
15/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,278.0000	2,296.0000	0.790	0	0	0
15/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,195.0000	6,215.0000	0.323	0	0	0
15/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,349.0000	3,329.0000	(0.597)	0	0	0
15/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
15/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,177.0000	8,197.0000	0.245	0	0	0
15/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
15/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	6,048.0000	6,067.0000	0.314	0	0	0
15/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,426.0000	1,406.0000	(1.403)	0	0	0
15/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,897.0000	3,877.0000	(0.513)	0	0	0
15/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	64.0000	64.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
15/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,573.0000	8,593.0000	0.233	0	0	0
15/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	3,947.0000	3,927.0000	(0.507)	0	0	0
15/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
15/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,853.0000	2,834.0000	(0.666)	0	0	0
15/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,789.0000	2,808.0000	0.681	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,672.0000	8,692.0000	0.231	0	0	0
15/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,689.0000	6,709.0000	0.299	0	0	0
15/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,063.0000	1,046.0000	(1.599)	0	0	0
15/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,719.0000	4,739.0000	0.424	0	0	0
15/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,903.0000	2,883.0000	(0.689)	0	0	0
15/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	34.0000	34.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,184.0000	4,203.0000	0.454	0	0	0
15/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	41.0000	41.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,146.0000	6,166.0000	0.325	0	0	0
15/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	1,924.0000	1,904.0000	(1.040)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	29.0000	29.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	2,952.0000	2,933.0000	(0.644)	0	0	0
15/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	22.0000	22.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,127.0000	8,147.0000	0.246	0	0	0
15/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	1,971.0000	1,951.0000	(1.015)	0	0	0
15/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
15/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,281.0000	4,300.0000	0.444	0	0	0
15/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
15/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
15/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	780.0000	765.0000	(1.923)	0	0	0
15/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
15/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,078.0000	8,098.0000	0.248	0	0	0
15/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,541.0000	6,561.0000	0.306	0	0	0
15/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
15/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	36.0000	36.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,370.0000	2,388.0000	0.759	0	0	0
15/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,573.0000	4,592.0000	0.415	0	0	0
15/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,245.0000	6,265.0000	0.320	0	0	0
15/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	335.0000	340.0000	1.493	0	0	0
15/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,226.0000	8,246.0000	0.243	0	0	0
15/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	23.0000	23.0000	-	0	0	0

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15/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,697.0000	3,677.0000	(0.541)	0	0	0
15/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,523.0000	8,543.0000	0.235	0	0	0
15/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,097.0000	6,117.0000	0.328	0	0	0
15/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,459.0000	2,439.0000	(0.813)	0	0	0
15/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	42.0000	42.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,705.0000	2,685.0000	(0.739)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	68.0000	68.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	272.0000	276.0000	1.471	0	0	0
15/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	234.0000	238.0000	1.709	0	0	0
15/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,513.0000	1,493.0000	(1.322)	0	0	0
15/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,098.0000	1,082.0000	(1.457)	0	0	0
15/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	929.0000	913.0000	(1.722)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	867.0000	851.0000	(1.845)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	153.0000	157.0000	2.614	0	0	0
15/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,463.0000	2,480.0000	0.690	0	0	0
15/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	199.0000	203.0000	2.010	0	0	0
15/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
15/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,555.0000	2,573.0000	0.705	0	0	0
15/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	43.0000	43.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
15/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,475.0000	4,495.0000	0.447	0	0	0
15/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,233.0000	2,250.0000	0.761	0	0	0
15/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,738.0000	1,718.0000	(1.151)	0	0	0
15/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	70.0000	70.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,135.0000	4,154.0000	0.459	0	0	0
15/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	3,997.0000	3,976.0000	(0.525)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	52.0000	52.0000	-	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
15/10/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
15/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,647.0000	1,627.0000	(1.214)	0	0	0
15/10/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,002.0000	2,982.0000	(0.666)	0	0	0
15/10/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
15/10/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,692.0000	1,672.0000	(1.182)	0	0	0
15/10/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	4,087.0000	4,106.0000	0.465	0	0	0
15/10/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	47.0000	47.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	9.75	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
15/10/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	897.0000	882.0000	(1.672)	0	0	0
15/10/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	2,187.0000	2,204.0000	0.777	0	0	0
15/10/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,019.0000	1,999.0000	(0.991)	0	0	0
15/10/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,656.0000	2,636.0000	(0.753)	0	0	0
15/10/2009	\$ / R 2010/09/13	6.75	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
15/10/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,648.0000	3,628.0000	(0.548)	0	0	0
15/10/2009	\$ / R 2010/09/13	6.75	Call	Currency Future	1,135.0000	1,118.0000	(1.498)	0	0	0
15/10/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,378.0000	4,397.0000	0.434	0	0	0
15/10/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
15/10/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,325.0000	8,345.0000	0.240	0	0	0
15/10/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,343.0000	6,363.0000	0.315	0	0	0
15/10/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
15/10/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,509.0000	2,526.0000	0.678	0	0	0
15/10/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	252.0000	257.0000	1.984	0	0	0
15/10/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,427.0000	4,446.0000	0.429	0	0	0
15/10/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
15/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,649.0000	2,667.0000	0.680	0	0	0
15/10/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	1,877.0000	1,857.0000	(1.066)	0	0	0
15/10/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,449.0000	3,429.0000	(0.580)	0	0	0
15/10/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,324.0000	2,341.0000	0.731	0	0	0
15/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	313.0000	318.0000	1.597	0	0	0
15/10/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	36.0000	36.0000	-	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
15/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	994.0000	978.0000	(1.610)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	183.0000	187.0000	2.186	0	0	0
15/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,028.0000	1,012.0000	(1.556)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	32.0000	32.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,393.0000	6,413.0000	0.313	0	0	0
15/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,375.0000	8,395.0000	0.239	0	0	0
15/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,831.0000	1,811.0000	(1.092)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,557.0000	1,537.0000	(1.285)	0	0	0
15/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	62.0000	62.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	808.0000	793.0000	(1.856)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,498.0000	3,478.0000	(0.572)	0	0	0
15/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,508.0000	2,488.0000	(0.797)	0	0	0
15/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,797.0000	3,777.0000	(0.527)	0	0	0
15/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,804.0000	2,784.0000	(0.713)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,424.0000	8,444.0000	0.237	0	0	0
15/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,598.0000	3,578.0000	(0.556)	0	0	0
15/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,607.0000	2,586.0000	(0.806)	0	0	0
15/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,442.0000	6,462.0000	0.310	0	0	0
15/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	8,028.0000	8,048.0000	0.249	0	0	0
15/10/2009	\$ / R	2010/12/13			Currency Future	7.8626	7.8430	(0.249)	0.0000	0.0000	0
15/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	435.0000	426.0000	(2.069)	0	0	117
15/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,172.0000	1,183.0000	0.939	0	0	0
15/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	554.0000	543.0000	(1.986)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	841.0000	850.0000	1.070	0	0	0
15/10/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	0.0000	651.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,133.0000	1,144.0000	0.971	0	0	0
15/10/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	538.0000	528.0000	(1.859)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	602.0000	591.0000	(1.827)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	740.0000	748.0000	1.081	0	0	0
15/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	773.0000	781.0000	1.035	0	0	0
15/10/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	807.0000	815.0000	0.991	0	0	0
15/10/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,095.0000	1,106.0000	1.005	0	0	0
15/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	586.0000	574.0000	(2.048)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	569.0000	558.0000	(1.933)	0	0	0
15/10/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	0.0000	644.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	458.0000	449.0000	(1.965)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	1,058.0000	1,068.0000	0.945	0	0	0
15/10/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	707.0000	715.0000	1.132	0	0	0
15/10/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	470.0000	461.0000	(1.915)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	1,020.0000	1,031.0000	1.078	0	0	0
15/10/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	876.0000	885.0000	1.027	0	0	0
15/10/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	483.0000	474.0000	(1.863)	0	0	0
15/10/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	620.0000	608.0000	(1.935)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	446.0000	437.0000	(2.018)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	510.0000	500.0000	(1.961)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	947.0000	957.0000	1.056	0	0	0
15/10/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	638.0000	626.0000	(1.881)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	911.0000	921.0000	1.098	0	0	0
15/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	26.0000	26.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,479.0000	1,460.0000	(1.285)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	62.0000	62.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,780.0000	1,761.0000	(1.067)	0	0	0
15/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,494.0000	4,513.0000	0.423	0	0	0
15/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,450.0000	6,469.0000	0.295	0	0	0
15/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,459.0000	2,475.0000	0.651	0	0	0
15/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
15/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,388.0000	2,369.0000	(0.796)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	221.0000	218.0000	(1.357)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	208.0000	205.0000	(1.442)	0	0	0
15/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,469.0000	3,449.0000	(0.577)	0	0	0
15/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	524.0000	514.0000	(1.908)	0	0	0
15/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,473.0000	8,492.0000	0.224	0	0	0
15/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,205.0000	4,223.0000	0.428	0	0	0
15/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,349.0000	4,368.0000	0.437	0	0	0
15/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
15/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	675.0000	683.0000	1.185	0	0	0
15/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	918.0000	903.0000	(1.634)	0	0	0
15/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,155.0000	6,174.0000	0.309	0	0	0
15/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	65.0000	65.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,595.0000	2,612.0000	0.655	0	0	0
15/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,485.0000	2,466.0000	(0.765)	0	0	0
15/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	356.0000	360.0000	1.124	0	0	0
15/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,302.0000	6,322.0000	0.317	0	0	0
15/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	36.0000	36.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
15/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	236.0000	232.0000	(1.695)	0	0	0
15/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,423.0000	8,443.0000	0.237	0	0	0
15/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,370.0000	3,350.0000	(0.593)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	86.0000	87.0000	1.163	0	0	0
15/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,563.0000	1,544.0000	(1.216)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,648.0000	1,630.0000	(1.092)	0	0	0
15/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,323.0000	2,339.0000	0.689	0	0	0
15/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,568.0000	3,549.0000	(0.533)	0	0	0
15/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	41.0000	41.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,582.0000	2,563.0000	(0.736)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,641.0000	2,658.0000	0.644	0	0	0
15/10/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,132.0000	1,114.0000	(1.590)	0	0	0
15/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,374.0000	8,394.0000	0.239	0	0	0
15/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
15/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,128.0000	8,148.0000	0.246	0	0	0
15/10/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	273.0000	276.0000	1.099	0	0	0
15/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	35.0000	35.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	61.0000	61.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,276.0000	8,295.0000	0.230	0	0	0
15/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,499.0000	6,518.0000	0.292	0	0	0
15/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,542.0000	4,561.0000	0.418	0	0	0
15/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,227.0000	8,246.0000	0.231	0	0	0
15/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,035.0000	1,019.0000	(1.546)	0	0	0
15/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
15/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	37.0000	37.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,825.0000	1,806.0000	(1.041)	0	0	0
15/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	3,916.0000	3,897.0000	(0.485)	0	0	0
15/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	3,867.0000	3,847.0000	(0.517)	0	0	0
15/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,177.0000	8,197.0000	0.245	0	0	0
15/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	40.0000	40.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	2,925.0000	2,905.0000	(0.684)	0	0	0
15/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,204.0000	6,223.0000	0.306	0	0	0
15/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	946.0000	930.0000	(1.691)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	1,961.0000	1,942.0000	(0.969)	0	0	0
15/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
15/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	236.0000	239.0000	1.271	0	0	0
15/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,099.0000	1,082.0000	(1.547)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
15/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
15/10/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	1,915.0000	1,896.0000	(0.992)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,778.0000	2,758.0000	(0.720)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,767.0000	3,747.0000	(0.531)	0	0	0
15/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,368.0000	2,384.0000	0.676	0	0	0
15/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,253.0000	4,271.0000	0.423	0	0	0
15/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	100.0000	101.0000	1.000	0	0	0
15/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	402.0000	406.0000	0.995	0	0	0
15/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,729.0000	2,709.0000	(0.733)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	192.0000	189.0000	(1.563)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,401.0000	6,420.0000	0.297	0	0	0
15/10/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	426.0000	430.0000	0.939	0	0	0
15/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
15/10/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	838.0000	823.0000	(1.790)	0	0	0
15/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,446.0000	4,464.0000	0.405	0	0	0
15/10/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,780.0000	2,796.0000	0.576	0	0	0
15/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	219.0000	221.0000	0.913	0	0	0
15/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
15/10/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	59.0000	59.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,621.0000	8,640.0000	0.220	0	0	0
15/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	63.0000	63.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	33.0000	33.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,646.0000	6,666.0000	0.301	0	0	0
15/10/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,688.0000	4,706.0000	0.384	0	0	0
15/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	864.0000	849.0000	(1.736)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,520.0000	1,502.0000	(1.184)	0	0	0
15/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,437.0000	2,417.0000	(0.821)	0	0	0
15/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
15/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,717.0000	3,698.0000	(0.511)	0	0	0
15/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
15/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,253.0000	6,272.0000	0.304	0	0	0
15/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,733.0000	2,750.0000	0.622	0	0	0
15/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	196.0000	193.0000	(1.531)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,301.0000	4,319.0000	0.419	0	0	0
15/10/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,639.0000	4,658.0000	0.410	0	0	0
15/10/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	60.0000	60.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	34.0000	34.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,419.0000	3,400.0000	(0.556)	0	0	0
15/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,571.0000	8,591.0000	0.233	0	0	0
15/10/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	975.0000	959.0000	(1.641)	0	0	0
15/10/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,597.0000	6,617.0000	0.303	0	0	0
15/10/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	313.0000	316.0000	0.958	0	0	0
15/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	212.0000	209.0000	(1.415)	0	0	0
15/10/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,550.0000	2,566.0000	0.627	0	0	0
15/10/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
15/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,696.0000	6,715.0000	0.284	0	0	0
15/10/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
15/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	58.0000	58.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,736.0000	1,717.0000	(1.094)	0	0	0
15/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,736.0000	4,755.0000	0.401	0	0	0
15/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,680.0000	2,660.0000	(0.746)	0	0	0
15/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
15/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,826.0000	2,843.0000	0.602	0	0	0
15/10/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	450.0000	456.0000	1.333	0	0	0
15/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	189.0000	186.0000	(1.587)	0	0	0
15/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,067.0000	1,050.0000	(1.593)	0	0	0
15/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,668.0000	3,648.0000	(0.545)	0	0	0
15/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,670.0000	8,689.0000	0.219	0	0	0
15/10/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	254.0000	257.0000	1.181	0	0	0
15/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	116.0000	117.0000	0.862	0	0	0
15/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	226.0000	222.0000	(1.770)	0	0	0
15/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,413.0000	2,429.0000	0.663	0	0	0
15/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0

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15/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
15/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	813.0000	799.0000	(1.722)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,870.0000	1,851.0000	(1.016)	0	0	0
15/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,827.0000	2,807.0000	(0.707)	0	0	0
15/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,397.0000	4,416.0000	0.432	0	0	0
15/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,504.0000	2,520.0000	0.639	0	0	0
15/10/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	64.0000	64.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,817.0000	3,797.0000	(0.524)	0	0	0
15/10/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,351.0000	6,371.0000	0.315	0	0	0
15/10/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,325.0000	8,344.0000	0.228	0	0	0
15/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,876.0000	2,856.0000	(0.695)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	68.0000	68.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,005.0000	989.0000	(1.592)	0	0	0
15/10/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
15/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
15/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	292.0000	296.0000	1.370	0	0	0
15/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,631.0000	2,612.0000	(0.722)	0	0	0
15/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,618.0000	3,598.0000	(0.553)	0	0	0
15/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,692.0000	1,673.0000	(1.123)	0	0	0
15/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	0.0000	3,996.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	0.0000	3,003.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	0.0000	2,034.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	0.0000	41.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	0.0000	4,127.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	0.0000	6,076.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	0.0000	120.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	0.0000	242.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	0.0000	2,249.0000	100.000	0	0	0
15/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	0.0000	1,182.0000	100.000	0	0	0

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15/10/2009	\$ / R	2010/12/13	6.85	Put	Currency Future	0.0000	189.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/12/13	15.85	Call	Currency Future	0.0000	42.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/12/13	15.85	Put	Currency Future	0.0000	8,049.0000	100.000	0	0	0
15/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,278.0000	2,294.0000	0.702	0	0	0
15/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	241.0000	237.0000	(1.660)	0	0	0
15/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
15/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	4,157.0000	4,175.0000	0.433	0	0	0
15/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
15/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	8,079.0000	8,099.0000	0.248	0	0	0
15/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	203.0000	204.0000	0.493	0	0	0
15/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	42.0000	42.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,165.0000	1,147.0000	(1.545)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,007.0000	1,987.0000	(0.997)	0	0	0
15/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	3,966.0000	3,946.0000	(0.504)	0	0	0
15/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	44.0000	44.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	2,974.0000	2,954.0000	(0.672)	0	0	0
15/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,106.0000	6,125.0000	0.311	0	0	0
15/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14			Currency Future	11.7426	11.9406	1.686	12.0300	11.8700	38,407
15/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,661.0000	4,464.0000	(4.227)	0	0	0
15/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,558.0000	8,360.0000	(2.314)	0	0	0
15/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,758.0000	7,560.0000	(2.552)	0	0	0
15/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,345.0000	3,542.0000	5.889	0	0	0
15/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,195.0000	3,393.0000	6.197	0	0	0
15/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,909.0000	5,711.0000	(3.351)	0	0	0
15/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	4,213.0000	4,016.0000	(4.676)	0	0	0
15/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,920.0000	2,724.0000	(6.712)	0	0	0
15/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,210.0000	5,012.0000	(3.800)	0	0	0
15/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,708.0000	7,510.0000	(2.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,659.0000	6,461.0000	(2.973)	0	0	0
15/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,708.0000	8,510.0000	(2.274)	0	0	0
15/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
15/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	2,797.0000	2,994.0000	7.043	0	0	0
15/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	7,059.0000	6,861.0000	(2.805)	0	0	0
15/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,914.0000	3,717.0000	(5.033)	0	0	0
15/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,093.0000	4,291.0000	4.838	0	0	0
15/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,417.0000	3,220.0000	(5.765)	0	0	0
15/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	100.0000	130.0000	30.000	0	0	0
15/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,143.0000	4,341.0000	4.779	0	0	0
15/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,709.0000	6,511.0000	(2.951)	0	0	0
15/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,758.0000	9,560.0000	(2.029)	0	0	0
15/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,708.0000	9,510.0000	(2.040)	0	0	0
15/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,559.0000	5,362.0000	(3.544)	0	0	0
15/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,395.0000	3,592.0000	5.803	0	0	0
15/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.95	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
15/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	3,019.0000	2,823.0000	(6.492)	0	0	0
15/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	994.0000	1,181.0000	18.813	0	0	0
15/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,649.0000	2,845.0000	7.399	0	0	0
15/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,808.0000	8,610.0000	(2.248)	0	0	0
15/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,133.0000	1,325.0000	16.946	0	0	0
15/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,858.0000	9,660.0000	(2.009)	0	0	0
15/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,821.0000	2,625.0000	(6.948)	0	0	0
15/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	4,064.0000	3,867.0000	(4.847)	0	0	0
15/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,964.0000	3,767.0000	(4.970)	0	0	0
15/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	249.0000	179.0000	(28.112)	0	0	0
15/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
15/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	958.0000	789.0000	(17.641)	0	0	0
15/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,809.0000	6,611.0000	(2.908)	0	0	0
15/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,106.0000	2,301.0000	9.259	0	0	0
15/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,859.0000	5,661.0000	(3.379)	0	0	0
15/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,426.0000	2,232.0000	(7.997)	0	0	0
15/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,208.0000	9,010.0000	(2.150)	0	0	0
15/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	4,163.0000	3,966.0000	(4.732)	0	0	0
15/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
15/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,864.0000	3,667.0000	(5.098)	0	0	0
15/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	130.0000	169.0000	30.000	0	0	0
15/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	1,861.0000	2,056.0000	10.478	0	0	0
15/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,359.0000	6,161.0000	(3.114)	0	0	0
15/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,608.0000	8,410.0000	(2.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,038.0000	1,229.0000	18.401	0	0	0
15/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,458.0000	8,260.0000	(2.341)	0	0	0
15/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	139.0000	181.0000	30.216	0	0	0
15/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	10,058.0000	9,860.0000	(1.969)	0	0	0
15/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,181.0000	1,373.0000	16.257	0	0	0
15/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,559.0000	6,361.0000	(3.019)	0	0	0
15/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,295.0000	3,493.0000	6.009	0	0	0
15/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,512.0000	4,315.0000	(4.366)	0	0	0
15/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	392.0000	520.0000	32.653	0	0	0
15/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,377.0000	2,183.0000	(8.162)	0	0	0
15/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	72.0000	48.0000	(33.333)	0	0	0
15/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	907.0000	1,086.0000	19.735	0	0	0
15/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	193.0000	253.0000	31.088	0	0	0
15/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,008.0000	2,203.0000	9.711	0	0	0
15/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	6,209.0000	6,011.0000	(3.189)	0	0	0
15/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,230.0000	2,036.0000	(8.700)	0	0	0
15/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	65.0000	46.0000	(29.231)	0	0	0
15/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	8,058.0000	7,860.0000	(2.457)	0	0	0
15/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,861.0000	4,663.0000	(4.073)	0	0	0
15/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,811.0000	4,614.0000	(4.095)	0	0	0
15/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	8,208.0000	8,010.0000	(2.412)	0	0	0
15/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,508.0000	7,310.0000	(2.637)	0	0	0
15/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,466.0000	3,269.0000	(5.684)	0	0	0
15/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	1,811.0000	2,007.0000	10.823	0	0	0
15/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	746.0000	590.0000	(20.912)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	5,310.0000	5,112.0000	(3.729)	0	0	0
15/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	52.0000	40.0000	(23.077)	0	0	0
15/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,518.0000	1,713.0000	12.846	0	0	0
15/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	6,159.0000	5,961.0000	(3.215)	0	0	0
15/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	551.0000	412.0000	(25.227)	0	0	0
15/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,611.0000	4,414.0000	(4.272)	0	0	0
15/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,508.0000	8,310.0000	(2.327)	0	0	0
15/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,367.0000	3,170.0000	(5.851)	0	0	0
15/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
15/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,509.0000	6,311.0000	(3.042)	0	0	0
15/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,500.0000	2,697.0000	7.880	0	0	0
15/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	3,069.0000	2,873.0000	(6.386)	0	0	0
15/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	865.0000	1,039.0000	20.116	0	0	0
15/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,308.0000	7,111.0000	(2.696)	0	0	0
15/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,562.0000	4,364.0000	(4.340)	0	0	0
15/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,494.0000	3,692.0000	5.667	0	0	0
15/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
15/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
15/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	122.0000	158.0000	29.508	0	0	0
15/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	6,059.0000	5,861.0000	(3.268)	0	0	0
15/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,057.0000	2,252.0000	9.480	0	0	0
15/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,553.0000	1,367.0000	(11.977)	0	0	0
15/10/2009	£ / R	2009/12/14	20.20	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
15/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	626.0000	783.0000	25.080	0	0	0
15/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,759.0000	5,561.0000	(3.438)	0	0	0
15/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,908.0000	9,710.0000	(1.998)	0	0	0
15/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,459.0000	6,261.0000	(3.065)	0	0	0
15/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	133.0000	92.0000	(30.827)	0	0	0
15/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,558.0000	7,360.0000	(2.620)	0	0	0
15/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
15/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	3,794.0000	3,992.0000	5.219	0	0	0
15/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,765.0000	3,568.0000	(5.232)	0	0	0
15/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,267.0000	3,071.0000	(5.999)	0	0	0
15/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,377.0000	2,183.0000	(8.162)	0	0	0
15/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,317.0000	3,121.0000	(5.909)	0	0	0
15/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,616.0000	3,419.0000	(5.448)	0	0	0
15/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,792.0000	1,603.0000	(10.547)	0	0	0
15/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,476.0000	2,281.0000	(7.876)	0	0	0
15/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	829.0000	668.0000	(19.421)	0	0	0
15/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	169.0000	221.0000	30.769	0	0	0
15/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	1,135.0000	960.0000	(15.419)	0	0	0
15/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	35.0000	43.0000	22.857	0	0	0
15/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,908.0000	7,710.0000	(2.504)	0	0	0
15/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	20.0000	24.0000	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
15/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	514.0000	380.0000	(26.070)	0	0	0
15/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	58.0000	43.0000	(25.862)	0	0	0
15/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,658.0000	8,460.0000	(2.287)	0	0	0
15/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	78.0000	100.0000	28.205	0	0	0
15/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,462.0000	4,265.0000	(4.415)	0	0	0
15/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,510.0000	5,312.0000	(3.593)	0	0	0
15/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,558.0000	9,360.0000	(2.072)	0	0	0
15/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	2,698.0000	2,895.0000	7.302	0	0	0
15/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	5,110.0000	4,913.0000	(3.855)	0	0	0
15/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,544.0000	3,742.0000	5.587	0	0	0
15/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,516.0000	3,319.0000	(5.603)	0	0	0
15/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,608.0000	9,410.0000	(2.061)	0	0	0
15/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	950.0000	1,133.0000	19.263	0	0	0
15/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,458.0000	9,260.0000	(2.093)	0	0	0
15/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	589.0000	742.0000	25.976	0	0	0
15/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,086.0000	1,277.0000	17.587	0	0	0
15/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,871.0000	2,675.0000	(6.827)	0	0	0
15/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,608.0000	7,410.0000	(2.603)	0	0	0
15/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,713.0000	1,909.0000	11.442	0	0	0
15/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,401.0000	2,597.0000	8.163	0	0	0
15/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
15/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
15/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,566.0000	3,369.0000	(5.524)	0	0	0
15/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	19.0000	22.0000	15.789	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	3,894.0000	4,091.0000	5.059	0	0	0
15/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,772.0000	2,576.0000	(7.071)	0	0	0
15/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	335.0000	454.0000	35.522	0	0	0
15/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
15/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,181.0000	1,988.0000	(8.849)	0	0	0
15/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	782.0000	951.0000	21.611	0	0	0
15/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,258.0000	8,060.0000	(2.398)	0	0	0
15/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,658.0000	9,460.0000	(2.050)	0	0	0
15/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,451.0000	2,647.0000	7.997	0	0	0
15/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,421.0000	1,615.0000	13.652	0	0	0
15/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	787.0000	629.0000	(20.076)	0	0	0
15/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	1,910.0000	2,105.0000	10.209	0	0	0
15/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	5,360.0000	5,162.0000	(3.694)	0	0	0
15/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,959.0000	5,761.0000	(3.323)	0	0	0
15/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,208.0000	7,011.0000	(2.733)	0	0	0
15/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,609.0000	5,412.0000	(3.512)	0	0	0
15/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	207.0000	270.0000	30.435	0	0	0
15/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
15/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	3,744.0000	3,942.0000	5.288	0	0	0
15/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	3,118.0000	2,922.0000	(6.286)	0	0	0
15/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,470.0000	1,664.0000	13.197	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	89.0000	60.0000	(32.584)	0	0	0
15/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	7,358.0000	7,160.0000	(2.691)	0	0	0
15/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	146.0000	102.0000	(30.137)	0	0	0
15/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,168.0000	2,972.0000	(6.187)	0	0	0
15/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,958.0000	7,760.0000	(2.488)	0	0	0
15/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	148.0000	193.0000	30.405	0	0	0
15/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,508.0000	9,310.0000	(2.082)	0	0	0
15/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,871.0000	2,675.0000	(6.827)	0	0	0
15/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	553.0000	703.0000	27.125	0	0	0
15/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,858.0000	7,660.0000	(2.520)	0	0	0
15/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	2,083.0000	1,891.0000	(9.217)	0	0	0
15/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,970.0000	2,774.0000	(6.599)	0	0	0
15/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,308.0000	9,110.0000	(2.127)	0	0	0
15/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,709.0000	5,512.0000	(3.451)	0	0	0
15/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,649.0000	1,461.0000	(11.401)	0	0	0
15/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	8,008.0000	7,810.0000	(2.473)	0	0	0
15/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	293.0000	213.0000	(27.304)	0	0	0
15/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	51.0000	65.0000	27.451	0	0	0
15/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	8,158.0000	7,960.0000	(2.427)	0	0	0
15/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,715.0000	3,518.0000	(5.303)	0	0	0
15/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	6,259.0000	6,061.0000	(3.163)	0	0	0
15/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	309.0000	422.0000	36.570	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,958.0000	9,760.0000	(1.988)	0	0	0
15/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,986.0000	1,794.0000	(9.668)	0	0	0
15/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	666.0000	516.0000	(22.523)	0	0	0
15/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	114.0000	148.0000	29.825	0	0	0
15/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	2,897.0000	3,094.0000	6.800	0	0	0
15/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	161.0000	112.0000	(30.435)	0	0	0
15/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,412.0000	1,228.0000	(13.031)	0	0	0
15/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	10,157.0000	9,960.0000	(1.940)	0	0	0
15/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	6,009.0000	5,811.0000	(3.295)	0	0	0
15/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,609.0000	6,411.0000	(2.996)	0	0	0
15/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,263.0000	4,066.0000	(4.621)	0	0	0
15/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
15/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	158.0000	207.0000	31.013	0	0	0
15/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	871.0000	708.0000	(18.714)	0	0	0
15/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	69.0000	88.0000	27.536	0	0	0
15/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	55.0000	69.0000	25.455	0	0	0
15/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,809.0000	5,611.0000	(3.409)	0	0	0
15/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	99.0000	67.0000	(32.323)	0	0	0
15/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	316.0000	232.0000	(26.582)	0	0	0
15/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,155.0000	2,351.0000	9.095	0	0	0
15/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	1,001.0000	831.0000	(16.983)	0	0	0
15/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	10,008.0000	9,810.0000	(1.978)	0	0	0
15/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,815.0000	3,618.0000	(5.164)	0	0	0
15/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	741.0000	908.0000	22.537	0	0	0
15/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
15/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	2,847.0000	3,044.0000	6.920	0	0	0
15/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	346.0000	252.0000	(27.168)	0	0	0
15/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	453.0000	590.0000	30.243	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,506.0000	1,321.0000	(12.284)	0	0	0
15/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	8,108.0000	7,910.0000	(2.442)	0	0	0
15/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,132.0000	1,939.0000	(9.053)	0	0	0
15/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,665.0000	1,860.0000	11.712	0	0	0
15/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	2,035.0000	1,843.0000	(9.435)	0	0	0
15/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	210.0000	149.0000	(29.048)	0	0	0
15/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,319.0000	1,137.0000	(13.798)	0	0	0
15/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	626.0000	481.0000	(23.163)	0	0	0
15/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,444.0000	3,642.0000	5.749	0	0	0
15/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,096.0000	3,293.0000	6.363	0	0	0
15/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,277.0000	1,469.0000	15.035	0	0	0
15/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	61.0000	78.0000	27.869	0	0	0
15/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	5,160.0000	4,963.0000	(3.818)	0	0	0
15/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	49.0000	61.0000	24.490	0	0	0
15/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	2,946.0000	3,144.0000	6.721	0	0	0
15/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,808.0000	7,610.0000	(2.536)	0	0	0
15/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
15/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,909.0000	6,711.0000	(2.866)	0	0	0
15/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	705.0000	553.0000	(21.560)	0	0	0
15/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	73.0000	94.0000	28.767	0	0	0
15/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
15/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,460.0000	5,262.0000	(3.626)	0	0	0
15/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	1,959.0000	2,154.0000	9.954	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	289.0000	392.0000	35.640	0	0	0
15/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	221.0000	289.0000	30.769	0	0	0
15/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,352.0000	2,548.0000	8.333	0	0	0
15/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,253.0000	2,449.0000	8.700	0	0	0
15/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,226.0000	1,048.0000	(14.519)	0	0	0
15/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,145.0000	3,343.0000	6.296	0	0	0
15/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,459.0000	1,274.0000	(12.680)	0	0	0
15/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,821.0000	2,625.0000	(6.948)	0	0	0
15/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	0.0000	3,194.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	270.0000	363.0000	34.444	0	0	0
15/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,911.0000	4,713.0000	(4.032)	0	0	0
15/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,659.0000	5,462.0000	(3.481)	0	0	0
15/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,858.0000	8,660.0000	(2.235)	0	0	0
15/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,623.0000	2,428.0000	(7.434)	0	0	0
15/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	107.0000	139.0000	29.907	0	0	0
15/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,458.0000	7,260.0000	(2.655)	0	0	0
15/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,937.0000	1,746.0000	(9.861)	0	0	0
15/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
15/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	55.0000	69.0000	25.455	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,204.0000	2,400.0000	8.893	0	0	0
15/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	121.0000	83.0000	(31.405)	0	0	0
15/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,673.0000	2,478.0000	(7.295)	0	0	0
15/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
15/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	19.40	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
15/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	94.0000	122.0000	29.787	0	0	0
15/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,859.0000	6,661.0000	(2.887)	0	0	0
15/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
15/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	0.0000	4,191.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,358.0000	9,160.0000	(2.116)	0	0	0
15/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,623.0000	2,428.0000	(7.434)	0	0	0
15/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,908.0000	8,710.0000	(2.223)	0	0	0
15/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,696.0000	1,508.0000	(11.085)	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,132.0000	1,939.0000	(9.053)	0	0	0
15/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	914.0000	748.0000	(18.162)	0	0	0
15/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	663.0000	824.0000	24.284	0	0	0
15/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	3,844.0000	4,041.0000	5.125	0	0	0
15/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,722.0000	2,527.0000	(7.164)	0	0	0
15/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	4,014.0000	3,817.0000	(4.908)	0	0	0
15/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	410.0000	295.0000	(28.049)	0	0	0
15/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,658.0000	7,460.0000	(2.586)	0	0	0
15/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,168.0000	2,972.0000	(6.187)	0	0	0
15/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	378.0000	273.0000	(27.778)	0	0	0
15/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,229.0000	1,421.0000	15.622	0	0	0
15/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,567.0000	1,762.0000	12.444	0	0	0
15/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
15/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	444.0000	319.0000	(28.153)	0	0	0
15/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,665.0000	3,468.0000	(5.375)	0	0	0
15/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	1,046.0000	873.0000	(16.539)	0	0	0
15/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	422.0000	554.0000	31.280	0	0	0
15/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,181.0000	1,988.0000	(8.849)	0	0	0
15/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	32.0000	39.0000	21.875	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
15/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,317.0000	3,121.0000	(5.909)	0	0	0
15/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	3,943.0000	4,141.0000	5.022	0	0	0
15/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	229.0000	164.0000	(28.384)	0	0	0
15/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	236.0000	309.0000	30.932	0	0	0
15/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	176.0000	124.0000	(29.545)	0	0	0
15/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	7,108.0000	6,911.0000	(2.772)	0	0	0
15/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,744.0000	1,555.0000	(10.837)	0	0	0
15/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,673.0000	2,478.0000	(7.295)	0	0	0
15/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
15/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
15/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
15/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,959.0000	6,761.0000	(2.845)	0	0	0
15/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,920.0000	2,724.0000	(6.712)	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,549.0000	2,746.0000	7.729	0	0	0
15/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,889.0000	1,698.0000	(10.111)	0	0	0
15/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,958.0000	8,760.0000	(2.210)	0	0	0
15/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,373.0000	1,567.0000	14.130	0	0	0
15/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	9,108.0000	8,910.0000	(2.174)	0	0	0
15/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,218.0000	3,021.0000	(6.122)	0	0	0
15/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,808.0000	9,610.0000	(2.019)	0	0	0
15/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	2,035.0000	1,843.0000	(9.435)	0	0	0
15/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,328.0000	2,134.0000	(8.333)	0	0	0
15/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,132.0000	1,939.0000	(9.053)	0	0	0
15/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,325.0000	1,518.0000	14.566	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
15/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
15/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,230.0000	2,036.0000	(8.700)	0	0	0
15/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
15/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,711.0000	4,514.0000	(4.182)	0	0	0
15/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
15/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	485.0000	627.0000	29.278	0	0	0
15/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,279.0000	2,085.0000	(8.513)	0	0	0
15/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
15/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	193.0000	136.0000	(29.534)	0	0	0
15/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,792.0000	1,603.0000	(10.547)	0	0	0
15/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
15/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
15/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,426.0000	2,232.0000	(7.997)	0	0	0
15/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
15/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,328.0000	2,134.0000	(8.333)	0	0	0
15/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,889.0000	1,698.0000	(10.111)	0	0	0
15/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,696.0000	1,508.0000	(11.085)	0	0	0
15/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,574.0000	2,379.0000	(7.576)	0	0	0
15/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	10,108.0000	9,910.0000	(1.959)	0	0	0
15/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,303.0000	2,499.0000	8.511	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,889.0000	1,698.0000	(10.111)	0	0	0
15/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
15/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	6,109.0000	5,911.0000	(3.241)	0	0	0
15/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
15/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	4,113.0000	3,916.0000	(4.790)	0	0	0
15/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	43.0000	54.0000	25.581	0	0	0
15/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,937.0000	1,746.0000	(9.861)	0	0	0
15/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,525.0000	2,330.0000	(7.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,986.0000	1,794.0000	(9.668)	0	0	0
15/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	519.0000	664.0000	27.938	0	0	0
15/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,365.0000	1,183.0000	(13.333)	0	0	0
15/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,412.0000	1,228.0000	(13.031)	0	0	0
15/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
15/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,601.0000	1,414.0000	(11.680)	0	0	0
15/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	253.0000	336.0000	32.806	0	0	0
15/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
15/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	88.0000	114.0000	29.545	0	0	0
15/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	35.0000	43.0000	22.857	0	0	0
15/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,377.0000	2,183.0000	(8.162)	0	0	0
15/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	58.0000	73.0000	25.862	0	0	0
15/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	478.0000	349.0000	(26.987)	0	0	0
15/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,961.0000	4,763.0000	(3.991)	0	0	0
15/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	363.0000	486.0000	33.884	0	0	0
15/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
15/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	1,090.0000	916.0000	(15.963)	0	0	0
15/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,046.0000	3,243.0000	6.467	0	0	0
15/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,408.0000	7,210.0000	(2.673)	0	0	0
15/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,459.0000	1,274.0000	(12.680)	0	0	0
15/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	270.0000	196.0000	(27.407)	0	0	0
15/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,410.0000	5,212.0000	(3.660)	0	0	0
15/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,181.0000	1,003.0000	(15.072)	0	0	0
15/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
15/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,408.0000	9,210.0000	(2.105)	0	0	0
15/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,417.0000	3,220.0000	(5.765)	0	0	0
15/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	83.0000	107.0000	28.916	0	0	0
15/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	9,158.0000	8,960.0000	(2.162)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R 2009/12/14	11.15	Put	Currency Future	109.0000	75.0000	(31.193)	0	0	0
15/10/2009	£ / R 2009/12/14	12.90	Put	Currency Future	1,226.0000	1,048.0000	(14.519)	0	0	0
15/10/2009	£ / R 2009/12/14	13.15	Call	Currency Future	51.0000	65.0000	27.451	0	0	0
15/10/2009	£ / R 2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R 2009/12/14	12.90	Call	Currency Future	69.0000	88.0000	27.536	0	0	0
15/10/2009	£ / R 2009/12/14	13.55	Put	Currency Future	1,841.0000	1,650.0000	(10.375)	0	0	0
15/10/2009	£ / R 2009/12/14	13.20	Put	Currency Future	1,506.0000	1,321.0000	(12.284)	0	0	0
15/10/2009	£ / R 2009/12/14	12.95	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
15/10/2009	£ / R 2009/12/14	10.00	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/10/2009	£ / R 2009/12/14	13.20	Call	Currency Future	49.0000	61.0000	24.490	0	0	0
15/10/2009	£ / R 2009/12/14	11.00	Call	Currency Future	823.0000	995.0000	20.899	0	0	0
15/10/2009	£ / R 2009/12/14	13.55	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
15/10/2009	£ / R 2009/12/14	11.00	Put	Currency Future	80.0000	54.0000	(32.500)	0	0	0
15/10/2009	£ / R 2009/12/14	12.95	Put	Currency Future	1,272.0000	1,092.0000	(14.151)	0	0	0
15/10/2009	£ / R 2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R 2009/12/14	17.00	Put	Currency Future	5,260.0000	5,062.0000	(3.764)	0	0	0
15/10/2009	£ / R 2009/12/14	18.90	Put	Currency Future	7,158.0000	6,961.0000	(2.752)	0	0	0
15/10/2009	£ / R 2009/12/14	13.45	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
15/10/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,744.0000	1,555.0000	(10.837)	0	0	0
15/10/2009	£ / R 2009/12/14	10.00	Call	Currency Future	1,762.0000	1,958.0000	11.124	0	0	0
15/10/2009	£ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	£ / R 2009/12/14	9.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	£ / R 2009/12/14	9.15	Call	Currency Future	2,599.0000	2,796.0000	7.580	0	0	0
15/10/2009	£ / R 2009/12/14	9.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/10/2009	£ / R 2009/12/14	10.15	Call	Currency Future	1,616.0000	1,811.0000	12.067	0	0	0
15/10/2009	£ / R 2009/12/14	10.15	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/10/2009	£ / R 2009/12/14	11.15	Call	Currency Future	702.0000	865.0000	23.219	0	0	0
15/10/2009	£ / R 2009/12/14	9.00	Call	Currency Future	2,748.0000	2,945.0000	7.169	0	0	0
15/10/2009	£ / R 2009/12/14	19.00	Put	Currency Future	7,258.0000	7,061.0000	(2.714)	0	0	0
15/10/2009	£ / R 2009/12/14	21.00	Put	Currency Future	9,258.0000	9,060.0000	(2.139)	0	0	0
15/10/2009	£ / R 2009/12/14	12.15	Put	Currency Future	588.0000	446.0000	(24.150)	0	0	0
15/10/2009	£ / R 2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	£ / R 2009/12/14	14.00	Put	Currency Future	2,279.0000	2,085.0000	(8.513)	0	0	0
15/10/2009	£ / R 2009/12/14	14.00	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
15/10/2009	£ / R 2009/12/14	12.15	Call	Currency Future	181.0000	237.0000	30.939	0	0	0
15/10/2009	£ / R 2009/12/14	13.35	Call	Currency Future	41.0000	51.0000	24.390	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,649.0000	1,461.0000	(11.401)	0	0	0
15/10/2009	£ / R	2010/03/15			Currency Future	11.9415	12.1426	1.684	12.1900	12.1700	1,023
15/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	863.0000	1,007.0000	16.686	0	0	0
15/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,532.0000	4,334.0000	(4.369)	0	0	0
15/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,989.0000	3,793.0000	(4.914)	0	0	0
15/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,164.0000	1,009.0000	(13.316)	0	0	0
15/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,356.0000	3,163.0000	(5.751)	0	0	0
15/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
15/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	10,110.0000	9,909.0000	(1.988)	0	0	0
15/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,517.0000	7,316.0000	(2.674)	0	0	0
15/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	221.0000	165.0000	(25.339)	0	0	0
15/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
15/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
15/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	255.0000	301.0000	18.039	0	0	0
15/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
15/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,001.0000	1,163.0000	16.184	0	0	0
15/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	8,115.0000	7,915.0000	(2.465)	0	0	0
15/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	3,019.0000	2,829.0000	(6.293)	0	0	0
15/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	265.0000	313.0000	18.113	0	0	0
15/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	709.0000	582.0000	(17.913)	0	0	0
15/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	4,186.0000	3,988.0000	(4.730)	0	0	0
15/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,704.0000	1,897.0000	11.326	0	0	0
15/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	528.0000	633.0000	19.886	0	0	0
15/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
15/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,550.0000	3,356.0000	(5.465)	0	0	0
15/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	385.0000	456.0000	18.442	0	0	0
15/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,520.0000	6,320.0000	(3.067)	0	0	0
15/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	487.0000	391.0000	(19.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	1,123.0000	970.0000	(13.624)	0	0	0
15/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	1,893.0000	2,088.0000	10.301	0	0	0
15/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	63.0000	54.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,513.0000	8,313.0000	(2.349)	0	0	0
15/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
15/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	160.0000	120.0000	(25.000)	0	0	0
15/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,525.0000	5,326.0000	(3.602)	0	0	0
15/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	744.0000	614.0000	(17.473)	0	0	0
15/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
15/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,075.0000	1,251.0000	16.372	0	0	0
15/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	400.0000	474.0000	18.500	0	0	0
15/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,668.0000	2,867.0000	7.459	0	0	0
15/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,593.0000	2,408.0000	(7.135)	0	0	0
15/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,097.0000	4,296.0000	4.857	0	0	0
15/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
15/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,311.0000	9,111.0000	(2.148)	0	0	0
15/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,453.0000	2,270.0000	(7.460)	0	0	0
15/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,503.0000	3,703.0000	5.709	0	0	0
15/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
15/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	296.0000	350.0000	18.243	0	0	0
15/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,317.0000	7,117.0000	(2.733)	0	0	0
15/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,376.0000	5,176.0000	(3.720)	0	0	0
15/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	1,988.0000	2,184.0000	9.859	0	0	0
15/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	144.0000	167.0000	15.972	0	0	0
15/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,666.0000	7,466.0000	(2.609)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,326.0000	5,127.0000	(3.736)	0	0	0
15/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,716.0000	7,516.0000	(2.592)	0	0	0
15/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
15/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	229.0000	270.0000	17.904	0	0	0
15/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,902.0000	1,725.0000	(9.306)	0	0	0
15/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	205.0000	151.0000	(26.341)	0	0	0
15/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	799.0000	937.0000	17.272	0	0	0
15/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	768.0000	903.0000	17.578	0	0	0
15/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	95.0000	113.0000	18.947	0	0	0
15/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	116.0000	98.0000	(15.517)	0	0	0
15/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	896.0000	1,044.0000	16.518	0	0	0
15/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,710.0000	9,510.0000	(2.060)	0	0	0
15/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	276.0000	210.0000	(23.913)	0	0	0
15/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,384.0000	4,185.0000	(4.539)	0	0	0
15/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	85.0000	101.0000	18.824	0	0	0
15/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	134.0000	109.0000	(18.657)	0	0	0
15/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
15/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
15/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,404.0000	3,211.0000	(5.670)	0	0	0
15/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,960.0000	9,759.0000	(2.018)	0	0	0
15/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,973.0000	5,773.0000	(3.348)	0	0	0
15/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,467.0000	7,267.0000	(2.678)	0	0	0
15/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
15/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
15/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
15/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,978.0000	4,779.0000	(3.998)	0	0	0
15/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	6,122.0000	5,923.0000	(3.251)	0	0	0
15/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,563.0000	8,363.0000	(2.336)	0	0	0
15/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,565.0000	1,755.0000	12.141	0	0	0
15/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
15/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,288.0000	1,128.0000	(12.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,157.0000	1,341.0000	15.903	0	0	0
15/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	965.0000	820.0000	(15.026)	0	0	0
15/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	6,172.0000	5,972.0000	(3.240)	0	0	0
15/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,461.0000	9,260.0000	(2.125)	0	0	0
15/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	3,899.0000	4,098.0000	5.104	0	0	0
15/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,661.0000	9,460.0000	(2.081)	0	0	0
15/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	10,060.0000	9,859.0000	(1.998)	0	0	0
15/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,084.0000	2,281.0000	9.453	0	0	0
15/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	8,165.0000	7,965.0000	(2.449)	0	0	0
15/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,475.0000	5,276.0000	(3.635)	0	0	0
15/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	1,004.0000	857.0000	(14.641)	0	0	0
15/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
15/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,521.0000	2,720.0000	7.894	0	0	0
15/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,613.0000	8,413.0000	(2.322)	0	0	0
15/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	174.0000	127.0000	(27.011)	0	0	0
15/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,570.0000	6,370.0000	(3.044)	0	0	0
15/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,355.0000	3,554.0000	5.931	0	0	0
15/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	966.0000	1,119.0000	15.839	0	0	0
15/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,511.0000	9,310.0000	(2.113)	0	0	0
15/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
15/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0
15/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,501.0000	3,307.0000	(5.541)	0	0	0
15/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,620.0000	6,420.0000	(3.021)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,236.0000	4,037.0000	(4.698)	0	0	0
15/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
15/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	3,750.0000	3,950.0000	5.333	0	0	0
15/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,965.0000	7,765.0000	(2.511)	0	0	0
15/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,616.0000	7,416.0000	(2.626)	0	0	0
15/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	307.0000	363.0000	18.241	0	0	0
15/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,210.0000	10,009.0000	(1.969)	0	0	0
15/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,611.0000	1,802.0000	11.856	0	0	0
15/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,367.0000	7,167.0000	(2.715)	0	0	0
15/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
15/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,454.0000	3,653.0000	5.761	0	0	0
15/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	102.0000	122.0000	19.608	0	0	0
15/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,404.0000	3,604.0000	5.875	0	0	0
15/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	8,065.0000	7,865.0000	(2.480)	0	0	0
15/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,214.0000	8,015.0000	(2.423)	0	0	0
15/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	8,015.0000	7,815.0000	(2.495)	0	0	0
15/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,570.0000	2,769.0000	7.743	0	0	0
15/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	506.0000	607.0000	19.960	0	0	0
15/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	4,087.0000	3,890.0000	(4.820)	0	0	0
15/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	10,010.0000	9,809.0000	(2.008)	0	0	0
15/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	6,073.0000	5,873.0000	(3.293)	0	0	0
15/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	319.0000	377.0000	18.182	0	0	0
15/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,222.0000	6,022.0000	(3.214)	0	0	0
15/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	70.0000	60.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,361.0000	9,161.0000	(2.137)	0	0	0
15/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,669.0000	6,470.0000	(2.984)	0	0	0
15/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,330.0000	1,168.0000	(12.180)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
15/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	1,846.0000	2,039.0000	10.455	0	0	0
15/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	257.0000	194.0000	(24.514)	0	0	0
15/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,458.0000	1,292.0000	(11.385)	0	0	0
15/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	4,137.0000	3,939.0000	(4.786)	0	0	0
15/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	514.0000	415.0000	(19.261)	0	0	0
15/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,415.0000	1,250.0000	(11.661)	0	0	0
15/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	927.0000	784.0000	(15.426)	0	0	0
15/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	815.0000	680.0000	(16.564)	0	0	0
15/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	199.0000	234.0000	17.588	0	0	0
15/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	10,160.0000	9,959.0000	(1.978)	0	0	0
15/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	357.0000	423.0000	18.487	0	0	0
15/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,361.0000	2,179.0000	(7.709)	0	0	0
15/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,663.0000	8,463.0000	(2.309)	0	0	0
15/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	889.0000	749.0000	(15.748)	0	0	0
15/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,810.0000	9,610.0000	(2.039)	0	0	0
15/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,677.0000	1,505.0000	(10.256)	0	0	0
15/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	331.0000	392.0000	18.429	0	0	0
15/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	552.0000	660.0000	19.565	0	0	0
15/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,816.0000	7,616.0000	(2.559)	0	0	0
15/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	206.0000	243.0000	17.961	0	0	0
15/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,611.0000	9,410.0000	(2.091)	0	0	0
15/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	460.0000	367.0000	(20.217)	0	0	0
15/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	119.0000	139.0000	16.807	0	0	0
15/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,566.0000	7,366.0000	(2.643)	0	0	0
15/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,211.0000	3,020.0000	(5.948)	0	0	0
15/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,869.0000	6,669.0000	(2.912)	0	0	0
15/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	114.0000	135.0000	18.421	0	0	0
15/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
15/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	2,177.0000	1,996.0000	(8.314)	0	0	0
15/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,545.0000	1,376.0000	(10.939)	0	0	0
15/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,223.0000	2,042.0000	(8.142)	0	0	0
15/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,285.0000	4,087.0000	(4.621)	0	0	0
15/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	545.0000	440.0000	(19.266)	0	0	0
15/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	852.0000	714.0000	(16.197)	0	0	0
15/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	221.0000	261.0000	18.100	0	0	0
15/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	186.0000	219.0000	17.742	0	0	0
15/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,038.0000	1,207.0000	16.281	0	0	0
15/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	9,161.0000	8,961.0000	(2.183)	0	0	0
15/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,751.0000	1,944.0000	11.022	0	0	0
15/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	486.0000	583.0000	19.959	0	0	0
15/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,862.0000	8,662.0000	(2.257)	0	0	0
15/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,269.0000	2,088.0000	(7.977)	0	0	0
15/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	344.0000	407.0000	18.314	0	0	0
15/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,717.0000	2,916.0000	7.324	0	0	0
15/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	110.0000	131.0000	19.091	0	0	0
15/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,910.0000	9,709.0000	(2.028)	0	0	0
15/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,561.0000	9,360.0000	(2.102)	0	0	0
15/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
15/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	3,800.0000	4,000.0000	5.263	0	0	0
15/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	2,864.0000	3,063.0000	6.948	0	0	0
15/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	147.0000	114.0000	(22.449)	0	0	0
15/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,306.0000	3,505.0000	6.019	0	0	0
15/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,724.0000	5,524.0000	(3.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	2,086.0000	1,905.0000	(8.677)	0	0	0
15/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	641.0000	520.0000	(18.877)	0	0	0
15/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,372.0000	1,209.0000	(11.880)	0	0	0
15/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	169.0000	197.0000	16.568	0	0	0
15/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	0.0000	4,197.0000	100.000	0	0	0
15/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,314.0000	2,134.0000	(7.779)	0	0	0
15/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	362.0000	282.0000	(22.099)	0	0	0
15/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,916.0000	7,715.0000	(2.539)	0	0	0
15/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
15/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,730.0000	4,532.0000	(4.186)	0	0	0
15/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
15/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	106.0000	127.0000	19.811	0	0	0
15/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,647.0000	3,452.0000	(5.347)	0	0	0
15/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,381.0000	1,569.0000	13.613	0	0	0
15/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	608.0000	492.0000	(19.079)	0	0	0
15/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,061.0000	3,259.0000	6.468	0	0	0
15/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	7,168.0000	6,968.0000	(2.790)	0	0	0
15/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
15/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
15/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,159.0000	3,357.0000	6.268	0	0	0
15/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,923.0000	5,723.0000	(3.377)	0	0	0
15/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
15/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	2,040.0000	1,860.0000	(8.824)	0	0	0
15/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	5,177.0000	4,978.0000	(3.844)	0	0	0
15/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
15/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,631.0000	4,433.0000	(4.276)	0	0	0
15/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,271.0000	6,072.0000	(3.173)	0	0	0
15/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	239.0000	179.0000	(25.105)	0	0	0
15/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	214.0000	251.0000	17.290	0	0	0
15/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
15/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,625.0000	5,425.0000	(3.556)	0	0	0
15/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,326.0000	2,524.0000	8.512	0	0	0
15/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,658.0000	1,849.0000	11.520	0	0	0
15/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	131.0000	152.0000	16.031	0	0	0
15/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,962.0000	8,762.0000	(2.232)	0	0	0
15/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,929.0000	4,730.0000	(4.037)	0	0	0
15/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	653.0000	775.0000	18.683	0	0	0
15/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	127.0000	148.0000	16.535	0	0	0
15/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	433.0000	512.0000	18.245	0	0	0
15/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,968.0000	6,768.0000	(2.870)	0	0	0
15/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,205.0000	1,048.0000	(13.029)	0	0	0
15/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	1,941.0000	2,136.0000	10.046	0	0	0
15/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,133.0000	2,330.0000	9.236	0	0	0
15/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,866.0000	7,665.0000	(2.555)	0	0	0
15/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,264.0000	8,064.0000	(2.420)	0	0	0
15/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,619.0000	2,818.0000	7.598	0	0	0
15/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	576.0000	466.0000	(19.097)	0	0	0
15/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,940.0000	3,744.0000	(4.975)	0	0	0
15/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	85.0000	73.0000	(14.118)	0	0	0
15/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	153.0000	179.0000	16.993	0	0	0
15/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	2,962.0000	3,161.0000	6.718	0	0	0
15/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	468.0000	558.0000	19.231	0	0	0
15/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
15/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,860.0000	9,660.0000	(2.028)	0	0	0
15/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	681.0000	805.0000	18.209	0	0	0
15/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,719.0000	6,519.0000	(2.977)	0	0	0
15/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,812.0000	1,636.0000	(9.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
15/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,972.0000	2,782.0000	(6.393)	0	0	0
15/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	2,132.0000	1,950.0000	(8.537)	0	0	0
15/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
15/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,229.0000	2,427.0000	8.883	0	0	0
15/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,713.0000	8,512.0000	(2.307)	0	0	0
15/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,201.0000	1,386.0000	15.404	0	0	0
15/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	123.0000	143.0000	16.260	0	0	0
15/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	1,083.0000	932.0000	(13.943)	0	0	0
15/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	3,948.0000	4,148.0000	5.066	0	0	0
15/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
15/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	2,815.0000	3,014.0000	7.069	0	0	0
15/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,375.0000	2,573.0000	8.337	0	0	0
15/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	68.0000	80.0000	17.647	0	0	0
15/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
15/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,902.0000	1,725.0000	(9.306)	0	0	0
15/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,417.0000	7,217.0000	(2.697)	0	0	0
15/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	63.0000	75.0000	19.048	0	0	0
15/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,427.0000	1,615.0000	13.174	0	0	0
15/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,876.0000	2,688.0000	(6.537)	0	0	0
15/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	110.0000	93.0000	(15.455)	0	0	0
15/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	275.0000	324.0000	17.818	0	0	0
15/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,745.0000	3,549.0000	(5.234)	0	0	0
15/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	144.0000	167.0000	15.972	0	0	0
15/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,426.0000	5,226.0000	(3.686)	0	0	0
15/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	409.0000	323.0000	(21.027)	0	0	0
15/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
15/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
15/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	601.0000	716.0000	19.135	0	0	0
15/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,781.0000	2,594.0000	(6.724)	0	0	0
15/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	371.0000	439.0000	18.329	0	0	0
15/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
15/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	830.0000	972.0000	17.108	0	0	0
15/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,291.0000	1,477.0000	14.407	0	0	0
15/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	675.0000	550.0000	(18.519)	0	0	0
15/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	779.0000	647.0000	(16.945)	0	0	0
15/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	174.0000	204.0000	17.241	0	0	0
15/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	99.0000	84.0000	(15.152)	0	0	0
15/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	416.0000	493.0000	18.510	0	0	0
15/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,453.0000	3,259.0000	(5.618)	0	0	0
15/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,633.0000	1,461.0000	(10.533)	0	0	0
15/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,687.0000	2,501.0000	(6.922)	0	0	0
15/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
15/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	139.0000	162.0000	16.547	0	0	0
15/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	339.0000	263.0000	(22.419)	0	0	0
15/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
15/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
15/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,722.0000	1,548.0000	(10.105)	0	0	0
15/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	79.0000	93.0000	17.722	0	0	0
15/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
15/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,918.0000	6,719.0000	(2.877)	0	0	0
15/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,261.0000	9,061.0000	(2.160)	0	0	0
15/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	246.0000	290.0000	17.886	0	0	11,630
15/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	180.0000	211.0000	17.222	0	0	0
15/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	709.0000	837.0000	18.054	0	0	0
15/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,259.0000	3,067.0000	(5.891)	0	0	0
15/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
15/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	238.0000	280.0000	17.647	0	0	0
15/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	163.0000	191.0000	17.178	0	0	0
15/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	9,112.0000	8,911.0000	(2.206)	0	0	0
15/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	70.0000	84.0000	20.000	0	0	11,630
15/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
15/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	450.0000	535.0000	18.889	0	0	0
15/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	7,118.0000	6,918.0000	(2.810)	0	0	0
15/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,829.0000	2,641.0000	(6.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
15/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,912.0000	8,712.0000	(2.244)	0	0	0
15/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,589.0000	1,419.0000	(10.699)	0	0	0
15/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	317.0000	244.0000	(23.028)	0	0	0
15/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,110.0000	3,308.0000	6.367	0	0	0
15/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	9,012.0000	8,811.0000	(2.230)	0	0	0
15/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,246.0000	1,088.0000	(12.681)	0	0	0
15/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,227.0000	5,027.0000	(3.826)	0	0	0
15/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	9,211.0000	9,011.0000	(2.171)	0	0	0
15/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	158.0000	185.0000	17.089	0	0	0
15/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	7,217.0000	7,017.0000	(2.771)	0	0	0
15/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,767.0000	1,592.0000	(9.904)	0	0	0
15/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,411.0000	9,210.0000	(2.136)	0	0	0
15/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	5,127.0000	4,928.0000	(3.881)	0	0	0
15/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,948.0000	1,769.0000	(9.189)	0	0	0
15/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	3,163.0000	2,972.0000	(6.039)	0	0	0
15/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	7,018.0000	6,818.0000	(2.850)	0	0	0
15/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,012.0000	3,210.0000	6.574	0	0	0
15/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	135.0000	157.0000	16.296	0	0	0
15/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
15/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	193.0000	226.0000	17.098	0	0	0
15/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	148.0000	173.0000	16.892	0	0	0
15/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,276.0000	5,077.0000	(3.772)	0	0	0
15/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,501.0000	1,334.0000	(11.126)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
15/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,734.0000	2,547.0000	(6.840)	0	0	0
15/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,857.0000	1,680.0000	(9.532)	0	0	0
15/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,994.0000	1,814.0000	(9.027)	0	0	0
15/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	2,913.0000	3,112.0000	6.831	0	0	0
15/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,696.0000	3,501.0000	(5.276)	0	0	0
15/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
15/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,681.0000	4,482.0000	(4.251)	0	0	0
15/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,674.0000	5,475.0000	(3.507)	0	0	0
15/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
15/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
15/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
15/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,640.0000	2,454.0000	(7.045)	0	0	0
15/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,598.0000	3,404.0000	(5.392)	0	0	0
15/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,582.0000	4,383.0000	(4.343)	0	0	0
15/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,267.0000	7,067.0000	(2.752)	0	0	0
15/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
15/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	81.0000	97.0000	19.753	0	0	0
15/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	296.0000	227.0000	(23.311)	0	0	0
15/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	189.0000	139.0000	(26.455)	0	0	0
15/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,472.0000	2,671.0000	8.050	0	0	0
15/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
15/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	738.0000	870.0000	17.886	0	0	0
15/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,308.0000	3,115.0000	(5.834)	0	0	0
15/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0
15/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
15/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,518.0000	1,708.0000	12.516	0	0	0
15/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
15/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	931.0000	1,081.0000	16.112	0	0	0
15/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
15/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
15/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,575.0000	5,375.0000	(3.587)	0	0	0
15/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,278.0000	2,476.0000	8.692	0	0	0
15/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,798.0000	1,992.0000	10.790	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
15/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,766.0000	2,965.0000	7.195	0	0	0
15/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,824.0000	5,624.0000	(3.434)	0	0	0
15/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
15/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,830.0000	4,631.0000	(4.120)	0	0	0
15/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,472.0000	1,662.0000	12.908	0	0	0
15/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	81.0000	69.0000	(14.815)	0	0	0
15/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
15/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,842.0000	3,647.0000	(5.075)	0	0	0
15/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,424.0000	2,622.0000	8.168	0	0	0
15/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
15/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	3,067.0000	2,877.0000	(6.195)	0	0	0
15/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
15/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	5,028.0000	4,829.0000	(3.958)	0	0	0
15/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	4,038.0000	3,842.0000	(4.854)	0	0	0
15/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	122.0000	103.0000	(15.574)	0	0	0
15/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
15/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,036.0000	2,233.0000	9.676	0	0	0
15/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,114.0000	1,296.0000	16.338	0	0	0
15/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,873.0000	5,674.0000	(3.388)	0	0	0
15/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,336.0000	1,523.0000	13.997	0	0	0
15/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,879.0000	4,680.0000	(4.079)	0	0	0
15/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
15/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,774.0000	5,574.0000	(3.464)	0	0	0
15/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
15/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,246.0000	1,431.0000	14.848	0	0	0
15/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,181.0000	2,378.0000	9.033	0	0	0
15/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
15/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,780.0000	4,581.0000	(4.163)	0	0	0
15/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
15/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
15/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	626.0000	745.0000	19.010	0	0	0
15/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	385.0000	302.0000	(21.558)	0	0	0
15/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	285.0000	337.0000	18.246	0	0	0
15/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	1,043.0000	894.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	104.0000	89.0000	(14.423)	0	0	0
15/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,793.0000	3,598.0000	(5.141)	0	0	0
15/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
15/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	576.0000	687.0000	19.271	0	0	0
15/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	6,023.0000	5,823.0000	(3.321)	0	0	0
15/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	65.0000	77.0000	18.462	0	0	0
15/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	434.0000	345.0000	(20.507)	0	0	0
15/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,891.0000	3,695.0000	(5.037)	0	0	0
15/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
15/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,924.0000	2,735.0000	(6.464)	0	0	0
15/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
15/10/2009	£ / R	2010/06/14			Currency Future	12.1396	12.3447	1.690	12.4200	12.4200	501
15/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,612.0000	1,793.0000	11.228	0	0	0
15/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,876.0000	2,692.0000	(6.398)	0	0	0
15/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
15/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
15/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,744.0000	5,544.0000	(3.482)	0	0	0
15/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	107.0000	120.0000	12.150	0	0	0
15/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,534.0000	6,331.0000	(3.107)	0	0	0
15/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,766.0000	9,562.0000	(2.089)	0	0	0
15/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,473.0000	8,270.0000	(2.396)	0	0	0
15/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,247.0000	3,059.0000	(5.790)	0	0	0
15/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,678.0000	7,474.0000	(2.657)	0	0	0
15/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,197.0000	4,004.0000	(4.599)	0	0	0
15/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,728.0000	7,524.0000	(2.640)	0	0	0
15/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,816.0000	9,612.0000	(2.078)	0	0	0
15/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
15/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	8,027.0000	7,823.0000	(2.541)	0	0	0
15/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
15/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	165.0000	187.0000	13.333	0	0	0
15/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	137.0000	154.0000	12.409	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
15/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,767.0000	3,575.0000	(5.097)	0	0	0
15/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	87.0000	99.0000	13.793	0	0	0
15/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
15/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,815.0000	3,623.0000	(5.033)	0	0	0
15/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	482.0000	392.0000	(18.672)	0	0	0
15/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	122.0000	99.0000	(18.852)	0	0	0
15/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	98.0000	110.0000	12.245	0	0	0
15/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	104.0000	117.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,828.0000	7,624.0000	(2.606)	0	0	0
15/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,695.0000	5,495.0000	(3.512)	0	0	0
15/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	411.0000	465.0000	13.139	0	0	0
15/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,958.0000	3,765.0000	(4.876)	0	0	0
15/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	821.0000	937.0000	14.129	0	0	0
15/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,272.0000	1,121.0000	(11.871)	0	0	0
15/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
15/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	102.0000	115.0000	12.745	0	0	0
15/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,319.0000	3,522.0000	6.116	0	0	0
15/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
15/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	175.0000	142.0000	(18.857)	0	0	0
15/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,140.0000	1,294.0000	13.509	0	0	0
15/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
15/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,863.0000	3,670.0000	(4.996)	0	0	0
15/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	178.0000	201.0000	12.921	0	0	0
15/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	900.0000	1,024.0000	13.778	0	0	0
15/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	182.0000	206.0000	13.187	0	0	0
15/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,528.0000	1,706.0000	11.649	0	0	0
15/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
15/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,486.0000	1,663.0000	11.911	0	0	0
15/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	251.0000	199.0000	(20.717)	0	0	0
15/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,793.0000	5,593.0000	(3.452)	0	0	0
15/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	27.0000	24.0000	(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
15/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
15/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,515.0000	3,718.0000	5.775	0	0	0
15/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	138.0000	112.0000	(18.841)	0	0	0
15/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,842.0000	5,642.0000	(3.423)	0	0	0
15/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	1,963.0000	2,158.0000	9.934	0	0	0
15/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,466.0000	3,669.0000	5.857	0	0	0
15/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
15/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,982.0000	6,778.0000	(2.922)	0	0	0
15/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	847.0000	965.0000	13.932	0	0	0
15/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
15/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
15/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	457.0000	370.0000	(19.037)	0	0	0
15/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,910.0000	3,718.0000	(4.910)	0	0	0
15/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,667.0000	9,462.0000	(2.121)	0	0	0
15/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	573.0000	650.0000	13.438	0	0	0
15/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,499.0000	5,300.0000	(3.619)	0	0	0
15/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,523.0000	8,319.0000	(2.394)	0	0	0
15/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,891.0000	5,691.0000	(3.395)	0	0	0
15/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,716.0000	9,512.0000	(2.100)	0	0	0
15/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
15/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,392.0000	2,594.0000	8.445	0	0	0
15/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	833.0000	706.0000	(15.246)	0	0	0
15/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,738.0000	2,557.0000	(6.611)	0	0	0
15/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,102.0000	2,303.0000	9.562	0	0	0
15/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,441.0000	2,643.0000	8.275	0	0	0
15/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,233.0000	1,084.0000	(12.084)	0	0	0
15/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
15/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,693.0000	2,512.0000	(6.721)	0	0	0
15/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,417.0000	3,620.0000	5.941	0	0	0
15/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,916.0000	4,720.0000	(3.987)	0	0	0
15/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	3,909.0000	4,111.0000	5.168	0	0	0
15/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	749.0000	856.0000	14.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	147.0000	119.0000	(19.048)	0	0	0
15/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,045.0000	904.0000	(13.493)	0	0	0
15/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,564.0000	3,767.0000	5.696	0	0	0
15/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	559.0000	461.0000	(17.531)	0	0	0
15/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	66.0000	77.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
15/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,940.0000	5,739.0000	(3.384)	0	0	0
15/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
15/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	3,014.0000	2,829.0000	(6.138)	0	0	0
15/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	423.0000	478.0000	13.002	0	0	0
15/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	116.0000	131.0000	12.931	0	0	0
15/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	484.0000	549.0000	13.430	0	0	0
15/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	5,061.0000	4,864.0000	(3.893)	0	0	0
15/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	10,115.0000	9,911.0000	(2.017)	0	0	0
15/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,529.0000	7,325.0000	(2.710)	0	0	0
15/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	928.0000	1,054.0000	13.578	0	0	0
15/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,771.0000	4,576.0000	(4.087)	0	0	0
15/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	96.0000	108.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	5,158.0000	4,961.0000	(3.819)	0	0	0
15/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,105.0000	4,306.0000	4.896	0	0	0
15/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,364.0000	1,537.0000	12.683	0	0	0
15/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	2,733.0000	2,935.0000	7.391	0	0	0
15/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,007.0000	4,208.0000	5.016	0	0	0
15/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
15/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,517.0000	9,313.0000	(2.144)	0	0	0
15/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	388.0000	310.0000	(20.103)	0	0	0
15/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
15/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,964.0000	4,768.0000	(3.948)	0	0	0
15/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,368.0000	3,571.0000	6.027	0	0	0
15/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,927.0000	7,723.0000	(2.573)	0	0	0
15/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	207.0000	169.0000	(18.357)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,628.0000	7,425.0000	(2.661)	0	0	0
15/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
15/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,624.0000	3,433.0000	(5.270)	0	0	0
15/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	8,126.0000	7,923.0000	(2.498)	0	0	0
15/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
15/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	3,810.0000	4,014.0000	5.354	0	0	0
15/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,698.0000	1,882.0000	10.836	0	0	0
15/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	169.0000	191.0000	13.018	0	0	0
15/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,784.0000	2,602.0000	(6.537)	0	0	0
15/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,916.0000	9,711.0000	(2.067)	0	0	0
15/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	682.0000	781.0000	14.516	0	0	0
15/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	446.0000	505.0000	13.229	0	0	0
15/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	410.0000	329.0000	(19.756)	0	0	0
15/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	4,054.0000	3,861.0000	(4.761)	0	0	0
15/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,635.0000	2,838.0000	7.704	0	0	0
15/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	109.0000	123.0000	12.844	0	0	0
15/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,156.0000	1,010.0000	(12.630)	0	0	0
15/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,627.0000	4,432.0000	(4.214)	0	0	0
15/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
15/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,719.0000	3,528.0000	(5.136)	0	0	0
15/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
15/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,275.0000	8,072.0000	(2.453)	0	0	0
15/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	64.0000	75.0000	17.188	0	0	0
15/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,617.0000	9,413.0000	(2.121)	0	0	0
15/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	458.0000	519.0000	13.319	0	0	0
15/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	10,065.0000	9,861.0000	(2.027)	0	0	0
15/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
15/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,634.0000	6,431.0000	(3.060)	0	0	0
15/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,672.0000	8,468.0000	(2.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,675.0000	4,480.0000	(4.171)	0	0	0
15/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	643.0000	536.0000	(16.641)	0	0	0
15/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,572.0000	8,369.0000	(2.368)	0	0	0
15/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,294.0000	3,106.0000	(5.707)	0	0	0
15/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	108.0000	87.0000	(19.444)	0	0	0
15/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,622.0000	8,419.0000	(2.354)	0	0	0
15/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
15/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	174.0000	196.0000	12.644	0	0	0
15/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,246.0000	1,413.0000	13.403	0	0	0
15/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,311.0000	1,158.0000	(11.670)	0	0	0
15/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	8,076.0000	7,873.0000	(2.514)	0	0	0
15/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	956.0000	1,085.0000	13.494	0	0	0
15/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,683.0000	6,480.0000	(3.038)	0	0	0
15/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
15/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,577.0000	3,386.0000	(5.340)	0	0	0
15/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	1,119.0000	975.0000	(12.869)	0	0	0
15/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,584.0000	6,381.0000	(3.083)	0	0	0
15/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,255.0000	5,057.0000	(3.768)	0	0	0
15/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
15/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
15/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,450.0000	5,251.0000	(3.651)	0	0	0
15/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
15/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	484.0000	549.0000	13.430	0	0	0
15/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
15/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,761.0000	3,964.0000	5.398	0	0	0
15/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	526.0000	597.0000	13.498	0	0	0
15/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
15/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	287.0000	222.0000	(22.648)	0	0	0
15/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,531.0000	4,337.0000	(4.282)	0	0	0
15/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	218.0000	246.0000	12.844	0	0	0
15/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
15/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
15/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	2,831.0000	3,033.0000	7.135	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,485.0000	6,282.0000	(3.130)	0	0	0
15/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	1,785.0000	1,971.0000	10.420	0	0	0
15/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	51.0000	59.0000	15.686	0	0	0
15/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,378.0000	2,201.0000	(7.443)	0	0	0
15/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	82.0000	95.0000	15.854	0	0	0
15/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	4,006.0000	3,813.0000	(4.818)	0	0	0
15/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,830.0000	2,647.0000	(6.466)	0	0	0
15/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,672.0000	3,481.0000	(5.202)	0	0	0
15/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	70.0000	82.0000	17.143	0	0	0
15/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,045.0000	904.0000	(13.493)	0	0	0
15/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,292.0000	4,100.0000	(4.473)	0	0	0
15/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	366.0000	291.0000	(20.492)	0	0	0
15/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,723.0000	4,528.0000	(4.129)	0	0	0
15/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	1,873.0000	2,062.0000	10.091	0	0	0
15/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
15/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	541.0000	614.0000	13.494	0	0	0
15/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	3,060.0000	2,875.0000	(6.046)	0	0	0
15/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
15/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	84.0000	67.0000	(20.238)	0	0	0
15/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	902.0000	770.0000	(14.634)	0	0	0
15/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	401.0000	453.0000	12.968	0	0	0
15/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	95.0000	76.0000	(20.000)	0	0	0
15/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,431.0000	1,274.0000	(10.971)	0	0	0
15/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
15/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,237.0000	6,034.0000	(3.255)	0	0	0
15/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	937.0000	802.0000	(14.408)	0	0	0
15/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
15/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,076.0000	1,217.0000	13.104	0	0	0
15/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,512.0000	1,352.0000	(10.582)	0	0	0
15/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	197.0000	223.0000	13.198	0	0	0
15/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	371.0000	418.0000	12.668	0	0	0
15/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,334.0000	2,157.0000	(7.584)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,429.0000	7,226.0000	(2.733)	0	0	0
15/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
15/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	150.0000	169.0000	12.667	0	0	0
15/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	586.0000	486.0000	(17.065)	0	0	0
15/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,877.0000	7,674.0000	(2.577)	0	0	0
15/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
15/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,597.0000	5,397.0000	(3.573)	0	0	0
15/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,910.0000	3,718.0000	(4.910)	0	0	0
15/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	352.0000	397.0000	12.784	0	0	0
15/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,251.0000	4,453.0000	4.752	0	0	0
15/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,215.0000	10,010.0000	(2.007)	0	0	0
15/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,208.0000	1,373.0000	13.659	0	0	0
15/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
15/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	303.0000	341.0000	12.541	0	0	0
15/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
15/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,385.0000	6,183.0000	(3.164)	0	0	0
15/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	2,157.0000	1,980.0000	(8.206)	0	0	0
15/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	154.0000	174.0000	12.987	0	0	0
15/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	1,081.0000	939.0000	(13.136)	0	0	0
15/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
15/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	122.0000	137.0000	12.295	0	0	0
15/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,015.0000	1,150.0000	13.300	0	0	0
15/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	218.0000	179.0000	(17.890)	0	0	0
15/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	224.0000	251.0000	12.054	0	0	0
15/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,418.0000	9,214.0000	(2.166)	0	0	0
15/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	6,187.0000	5,985.0000	(3.265)	0	0	0
15/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	130.0000	105.0000	(19.231)	0	0	0
15/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,646.0000	5,446.0000	(3.542)	0	0	0
15/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,579.0000	7,375.0000	(2.692)	0	0	0
15/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	361.0000	407.0000	12.742	0	0	0
15/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	305.0000	238.0000	(21.967)	0	0	0
15/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	325.0000	255.0000	(21.538)	0	0	0
15/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,764.0000	1,596.0000	(9.524)	0	0	0
15/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,245.0000	4,052.0000	(4.547)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,570.0000	1,750.0000	11.465	0	0	0
15/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	79.0000	92.0000	16.456	0	0	0
15/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
15/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
15/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	5,207.0000	5,009.0000	(3.803)	0	0	0
15/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,200.0000	3,013.0000	(5.844)	0	0	0
15/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
15/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	1,008.0000	870.0000	(13.690)	0	0	0
15/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,340.0000	4,148.0000	(4.424)	0	0	0
15/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,330.0000	7,126.0000	(2.783)	0	0	0
15/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,225.0000	8,022.0000	(2.468)	0	0	0
15/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	114.0000	128.0000	12.281	0	0	0
15/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
15/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	726.0000	830.0000	14.325	0	0	0
15/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	92.0000	103.0000	11.957	0	0	0
15/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
15/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,045.0000	1,183.0000	13.206	0	0	0
15/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
15/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,008.0000	2,206.0000	9.861	0	0	0
15/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	130.0000	147.0000	13.077	0	0	0
15/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,324.0000	1,495.0000	12.915	0	0	0
15/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,290.0000	2,112.0000	(7.773)	0	0	0
15/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,124.0000	3,326.0000	6.466	0	0	0
15/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	471.0000	534.0000	13.376	0	0	0
15/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
15/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,472.0000	1,313.0000	(10.802)	0	0	0
15/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,557.0000	2,378.0000	(7.000)	0	0	0
15/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	234.0000	189.0000	(19.231)	0	0	0
15/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,341.0000	3,152.0000	(5.657)	0	0	0
15/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	140.0000	158.0000	12.857	0	0	0
15/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	10,015.0000	9,811.0000	(2.037)	0	0	0
15/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	498.0000	564.0000	13.253	0	0	0
15/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,567.0000	9,363.0000	(2.132)	0	0	0
15/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	89.0000	71.0000	(20.225)	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
15/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	319.0000	358.0000	12.226	0	0	0
15/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,318.0000	9,114.0000	(2.189)	0	0	0
15/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,174.0000	1,333.0000	13.543	0	0	0
15/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
15/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	703.0000	590.0000	(16.074)	0	0	0
15/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,198.0000	2,400.0000	9.190	0	0	0
15/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,866.0000	9,662.0000	(2.068)	0	0	0
15/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	230.0000	257.0000	11.739	0	0	0
15/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	345.0000	273.0000	(20.870)	0	0	0
15/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	69.0000	61.0000	(11.594)	0	0	0
15/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,538.0000	2,740.0000	7.959	0	0	0
15/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	672.0000	563.0000	(16.220)	0	0	0
15/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
15/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,482.0000	3,292.0000	(5.457)	0	0	0
15/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,679.0000	1,514.0000	(9.827)	0	0	0
15/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,445.0000	1,621.0000	12.180	0	0	0
15/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	185.0000	150.0000	(18.919)	0	0	0
15/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	236.0000	263.0000	11.441	0	0	0
15/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
15/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	507.0000	414.0000	(18.343)	0	0	0
15/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	661.0000	757.0000	14.523	0	0	0
15/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,435.0000	4,242.0000	(4.352)	0	0	0
15/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	735.0000	617.0000	(16.054)	0	0	0
15/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	797.0000	909.0000	14.053	0	0	0
15/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	133.0000	150.0000	12.782	0	0	0
15/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,721.0000	8,518.0000	(2.328)	0	0	0
15/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	642.0000	734.0000	14.330	0	0	0
15/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	767.0000	646.0000	(15.776)	0	0	0
15/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,391.0000	1,235.0000	(11.215)	0	0	0
15/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	1,829.0000	2,016.0000	10.224	0	0	0
15/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	156.0000	126.0000	(19.231)	0	0	0
15/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	212.0000	241.0000	13.679	0	0	0
15/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	28.0000	32.0000	14.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	607.0000	690.0000	13.674	0	0	0
15/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	985.0000	1,117.0000	13.401	0	0	0
15/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,936.0000	1,764.0000	(8.884)	0	0	0
15/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
15/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
15/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,733.0000	6,530.0000	(3.015)	0	0	0
15/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	6,038.0000	5,837.0000	(3.329)	0	0	0
15/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	246.0000	275.0000	11.789	0	0	0
15/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,467.0000	2,290.0000	(7.175)	0	0	0
15/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,304.0000	5,106.0000	(3.733)	0	0	0
15/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,173.0000	3,375.0000	6.366	0	0	0
15/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	268.0000	211.0000	(21.269)	0	0	0
15/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,344.0000	2,545.0000	8.575	0	0	0
15/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,068.0000	1,893.0000	(8.462)	0	0	0
15/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,246.0000	2,068.0000	(7.925)	0	0	0
15/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	390.0000	441.0000	13.077	0	0	0
15/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,741.0000	1,926.0000	10.626	0	0	0
15/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	289.0000	325.0000	12.457	0	0	0
15/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	3,958.0000	4,159.0000	5.078	0	0	0
15/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	258.0000	288.0000	11.628	0	0	0
15/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	4,102.0000	3,909.0000	(4.705)	0	0	0
15/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,932.0000	6,728.0000	(2.943)	0	0	0
15/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
15/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
15/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,850.0000	1,680.0000	(9.189)	0	0	0
15/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	8,176.0000	7,972.0000	(2.495)	0	0	0
15/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	800.0000	675.0000	(15.625)	0	0	0
15/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,970.0000	8,766.0000	(2.274)	0	0	0
15/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,819.0000	4,624.0000	(4.046)	0	0	0
15/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,882.0000	6,679.0000	(2.950)	0	0	0
15/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	79.0000	65.0000	(17.722)	0	0	0
15/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,423.0000	2,246.0000	(7.305)	0	0	0
15/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	207.0000	234.0000	13.043	0	0	8,032
15/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
15/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	22.0000	24.0000	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
15/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	624.0000	712.0000	14.103	0	0	0
15/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,570.0000	1,750.0000	11.465	0	0	0
15/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,286.0000	6,083.0000	(3.229)	0	0	0
15/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,870.0000	8,667.0000	(2.289)	0	0	0
15/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	276.0000	309.0000	11.957	0	0	0
15/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	434.0000	349.0000	(19.585)	0	0	0
15/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	589.0000	669.0000	13.582	0	0	0
15/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
15/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,595.0000	1,432.0000	(10.219)	0	0	0
15/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
15/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	2,024.0000	1,850.0000	(8.597)	0	0	0
15/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	2,977.0000	3,179.0000	6.785	0	0	0
15/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,489.0000	2,691.0000	8.116	0	0	0
15/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,647.0000	2,467.0000	(6.800)	0	0	0
15/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	10,165.0000	9,961.0000	(2.007)	0	0	0
15/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	559.0000	461.0000	(17.531)	0	0	0
15/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	263.0000	295.0000	12.167	0	0	0
15/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	1,918.0000	2,110.0000	10.010	0	0	0
15/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,108.0000	1,255.0000	13.267	0	0	0
15/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	873.0000	994.0000	13.860	0	0	0
15/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
15/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
15/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	258.0000	288.0000	11.628	0	0	0
15/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	343.0000	387.0000	12.828	0	0	0
15/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	296.0000	333.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,435.0000	3,246.0000	(5.502)	0	0	0
15/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
15/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,893.0000	1,722.0000	(9.033)	0	0	0
15/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,807.0000	1,638.0000	(9.353)	0	0	0
15/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,387.0000	4,195.0000	(4.377)	0	0	0
15/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,068.0000	1,893.0000	(8.462)	0	0	0
15/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,026.0000	3,228.0000	6.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	125.0000	140.0000	12.000	0	0	0
15/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	143.0000	161.0000	12.587	0	0	0
15/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,233.0000	1,084.0000	(12.084)	0	0	0
15/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	187.0000	212.0000	13.369	0	0	0
15/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,977.0000	7,773.0000	(2.557)	0	0	0
15/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	423.0000	478.0000	13.002	0	0	0
15/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,989.0000	5,788.0000	(3.356)	0	0	0
15/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	704.0000	805.0000	14.347	0	0	0
15/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	52.0000	61.0000	17.308	0	0	0
15/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
15/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	335.0000	377.0000	12.537	0	0	12,446
15/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,965.0000	9,761.0000	(2.047)	0	0	0
15/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,336.0000	6,133.0000	(3.204)	0	0	0
15/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
15/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,850.0000	1,680.0000	(9.189)	0	0	0
15/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,353.0000	5,154.0000	(3.718)	0	0	0
15/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	7,180.0000	6,977.0000	(2.827)	0	0	0
15/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,388.0000	3,199.0000	(5.579)	0	0	0
15/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	4,150.0000	3,956.0000	(4.675)	0	0	0
15/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	614.0000	511.0000	(16.775)	0	0	0
15/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	5,012.0000	4,816.0000	(3.911)	0	0	0
15/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	282.0000	317.0000	12.411	0	0	0
15/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	102.0000	81.0000	(20.588)	0	0	0
15/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
15/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	41.0000	48.0000	17.073	0	0	12,446
15/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,778.0000	7,574.0000	(2.623)	0	0	0
15/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
15/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	5,109.0000	4,912.0000	(3.856)	0	0	0
15/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	9,169.0000	8,965.0000	(2.225)	0	0	0
15/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,401.0000	5,203.0000	(3.666)	0	0	0
15/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	311.0000	349.0000	12.219	0	0	0
15/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	44.0000	51.0000	15.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,980.0000	1,807.0000	(8.737)	0	0	0
15/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
15/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	557.0000	632.0000	13.465	0	0	8,032
15/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	3,154.0000	2,967.0000	(5.929)	0	0	0
15/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	127.0000	144.0000	13.386	0	0	0
15/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	119.0000	134.0000	12.605	0	0	0
15/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	867.0000	737.0000	(14.994)	0	0	0
15/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,920.0000	8,716.0000	(2.287)	0	0	0
15/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	7,031.0000	6,828.0000	(2.887)	0	0	0
15/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,351.0000	1,196.0000	(11.473)	0	0	0
15/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
15/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	380.0000	430.0000	13.158	0	0	0
15/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	147.0000	165.0000	12.245	0	0	0
15/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	3,107.0000	2,921.0000	(5.986)	0	0	0
15/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
15/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,075.0000	3,277.0000	6.569	0	0	0
15/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	2,879.0000	3,082.0000	7.051	0	0	0
15/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,587.0000	2,789.0000	7.808	0	0	0
15/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
15/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,655.0000	1,837.0000	10.997	0	0	0
15/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	165.0000	134.0000	(18.788)	0	0	0
15/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	252.0000	281.0000	11.508	0	0	0
15/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	2,684.0000	2,887.0000	7.563	0	0	0
15/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
15/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,479.0000	7,275.0000	(2.728)	0	0	0
15/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,721.0000	1,555.0000	(9.646)	0	0	0
15/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
15/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
15/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	9,119.0000	8,915.0000	(2.237)	0	0	0
15/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
15/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	9,019.0000	8,816.0000	(2.251)	0	0	0
15/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	972.0000	836.0000	(13.992)	0	0	0
15/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	2,112.0000	1,937.0000	(8.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	7,131.0000	6,927.0000	(2.861)	0	0	0
15/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,404.0000	1,578.0000	12.393	0	0	0
15/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
15/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	327.0000	368.0000	12.538	0	0	0
15/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	2,928.0000	3,131.0000	6.933	0	0	0
15/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	2,782.0000	2,984.0000	7.261	0	0	0
15/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	115.0000	93.0000	(19.130)	0	0	0
15/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,637.0000	1,473.0000	(10.018)	0	0	0
15/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
15/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
15/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	512.0000	581.0000	13.477	0	0	0
15/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,530.0000	3,339.0000	(5.411)	0	0	0
15/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
15/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	195.0000	159.0000	(18.462)	0	0	0
15/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	72.0000	84.0000	16.667	0	0	0
15/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	241.0000	269.0000	11.618	0	0	0
15/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
15/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,201.0000	2,024.0000	(8.042)	0	0	0
15/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,554.0000	1,392.0000	(10.425)	0	0	0
15/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,230.0000	7,027.0000	(2.808)	0	0	0
15/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,435.0000	6,232.0000	(3.155)	0	0	0
15/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,483.0000	4,290.0000	(4.305)	0	0	0
15/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	270.0000	302.0000	11.852	0	0	0
15/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,218.0000	9,015.0000	(2.202)	0	0	0
15/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,285.0000	1,454.0000	13.152	0	0	0
15/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	289.0000	325.0000	12.457	0	0	0
15/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
15/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,150.0000	2,351.0000	9.349	0	0	0
15/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	263.0000	295.0000	12.167	0	0	0
15/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	2,024.0000	1,850.0000	(8.597)	0	0	0
15/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
15/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	749.0000	856.0000	14.286	0	0	0
15/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,467.0000	9,263.0000	(2.155)	0	0	0
15/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	175.0000	142.0000	(18.857)	0	0	0
15/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,364.0000	1,537.0000	12.683	0	0	0
15/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,195.0000	1,047.0000	(12.385)	0	0	0
15/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
15/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,280.0000	7,076.0000	(2.802)	0	0	0
15/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,268.0000	9,064.0000	(2.201)	0	0	0
15/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	434.0000	491.0000	13.134	0	0	0
15/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
15/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	6,137.0000	5,936.0000	(3.275)	0	0	0
15/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,247.0000	2,448.0000	8.945	0	0	0
15/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
15/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,295.0000	2,497.0000	8.802	0	0	0
15/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	533.0000	437.0000	(18.011)	0	0	0
15/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	772.0000	882.0000	14.249	0	0	0
15/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	6,088.0000	5,887.0000	(3.302)	0	0	0
15/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	140.0000	158.0000	12.857	0	0	0
15/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,200.0000	3,013.0000	(5.844)	0	0	0
15/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	130.0000	105.0000	(19.231)	0	0	0
15/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	434.0000	349.0000	(19.585)	0	0	0
15/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	873.0000	994.0000	13.860	0	0	0
15/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,054.0000	2,254.0000	9.737	0	0	0
15/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
15/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	68.0000	79.0000	16.176	0	0	0
15/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
15/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,548.0000	5,349.0000	(3.587)	0	0	0
15/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,579.0000	4,385.0000	(4.237)	0	0	0
15/10/2009	€ / R	2009/12/14			Currency Future	10.9747	10.9723	(0.022)	11.0300	10.9200	33,626
15/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/10/2009	€ / R	2009/12/14	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R	2009/12/14	17.45	Put	Currency Future	6,476.0000	6,478.0000	0.031	0	0	0
15/10/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,509.0000	1,510.0000	0.066	0	0	0
15/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R	2009/12/14	11.00	Call	Currency Future	266.0000	267.0000	0.376	0	0	0
15/10/2009	€ / R	2009/12/14	10.15	Put	Currency Future	48.0000	35.0000	(27.083)	0	0	0
15/10/2009	€ / R	2009/12/14	7.10	Call	Currency Future	3,875.0000	3,872.0000	(0.077)	0	0	0
15/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
15/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,077.0000	5,078.0000	0.020	0	0	0
15/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,366.0000	1,367.0000	0.073	0	0	0
15/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,876.0000	6,878.0000	0.029	0	0	0
15/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
15/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,476.0000	8,478.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
15/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,175.0000	3,173.0000	(0.063)	0	0	0
15/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	702.0000	687.0000	(2.137)	0	0	0
15/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	917.0000	902.0000	(1.636)	0	0	0
15/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,653.0000	1,654.0000	0.060	0	0	0
15/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,225.0000	1,225.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
15/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,626.0000	6,628.0000	0.030	0	0	0
15/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	291.0000	294.0000	1.031	0	0	0
15/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
15/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,178.0000	4,179.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,727.0000	4,728.0000	0.021	0	0	0
15/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	905.0000	906.0000	0.110	0	0	0
15/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,525.0000	3,522.0000	(0.085)	0	0	0
15/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
15/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,387.0000	2,387.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,272.0000	1,272.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,729.0000	3,729.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,557.0000	1,558.0000	0.064	0	0	0
15/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
15/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,127.0000	5,128.0000	0.020	0	0	0
15/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,461.0000	1,462.0000	0.068	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,178.0000	1,179.0000	0.085	0	0	0
15/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
15/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	168.0000	168.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	182.0000	182.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,826.0000	2,823.0000	(0.106)	0	0	0
15/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	19.0000	11.0000	(42.105)	0	0	0
15/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,537.0000	1,529.0000	(0.520)	0	0	0
15/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
15/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,319.0000	1,319.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	164.0000	158.0000	(3.659)	0	0	0
15/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	80
15/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	609.0000	611.0000	0.328	0	0	0
15/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	42.0000	30.0000	(28.571)	0	0	0
15/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,684.0000	2,684.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	494.0000	496.0000	0.405	0	0	0
15/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	457.0000	459.0000	0.438	0	0	0
15/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,832.0000	1,826.0000	(0.328)	0	0	0
15/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	22.0000	13.0000	(40.909)	0	0	0
15/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	732.0000	734.0000	0.273	0	0	0
15/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,527.0000	2,523.0000	(0.158)	0	0	0
15/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,876.0000	2,873.0000	(0.104)	0	0	0
15/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,896.0000	1,897.0000	0.053	0	0	0
15/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
15/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,626.0000	8,628.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	13,679
15/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,825.0000	3,822.0000	(0.078)	0	0	0
15/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,126.0000	8,128.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
15/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
15/10/2009	€ / R 2009/12/14	7.45	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
15/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,653.0000	1,654.0000	0.060	0	0	0
15/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,605.0000	1,606.0000	0.062	0	0	0
15/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,197.0000	1,185.0000	(1.003)	0	0	0
15/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	134.0000	134.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,375.0000	3,372.0000	(0.089)	0	0	0
15/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,577.0000	2,573.0000	(0.155)	0	0	0
15/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	228.0000	229.0000	0.439	0	0	0
15/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	570.0000	572.0000	0.351	0	0	0
15/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,126.0000	6,128.0000	0.033	0	0	0
15/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	950.0000	951.0000	0.105	0	0	0
15/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
15/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,086.0000	1,087.0000	0.092	0	0	0
15/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	995.0000	996.0000	0.101	0	0	0
15/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,413.0000	1,414.0000	0.071	0	0	0
15/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,876.0000	8,878.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,575.0000	3,572.0000	(0.084)	0	0	0
15/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	354.0000	357.0000	0.847	0	0	0
15/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	12,744
15/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,827.0000	4,828.0000	0.021	0	0	0
15/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
15/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,007.0000	993.0000	(1.390)	0	0	0
15/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,040.0000	1,041.0000	0.096	0	0	0
15/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,629.0000	3,629.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,829.0000	3,829.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,702.0000	1,702.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,927.0000	4,928.0000	0.020	0	0	0
15/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	691.0000	692.0000	0.145	0	0	0
15/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,426.0000	8,428.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
15/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,928.0000	3,929.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
15/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,586.0000	1,579.0000	(0.441)	0	0	0
15/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,043.0000	2,044.0000	0.049	0	0	0
15/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,677.0000	4,678.0000	0.021	0	0	0
15/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	785.0000	770.0000	(1.911)	0	0	0
15/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,092.0000	2,093.0000	0.048	0	0	0
15/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
15/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,427.0000	4,428.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,437.0000	2,436.0000	(0.041)	0	0	0
15/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	438.0000	431.0000	(1.598)	0	0	0
15/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,945.0000	1,946.0000	0.051	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,426.0000	6,428.0000	0.031	0	0	0
15/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,176.0000	8,178.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,293.0000	1,283.0000	(0.773)	0	0	0
15/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
15/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,627.0000	2,623.0000	(0.152)	0	0	0
15/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,225.0000	3,223.0000	(0.062)	0	0	0
15/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,342.0000	1,332.0000	(0.745)	0	0	0
15/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,239.0000	2,240.0000	0.045	0	0	0
15/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,179.0000	2,174.0000	(0.229)	0	0	0
15/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	124.0000	124.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,078.0000	4,079.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,325.0000	3,322.0000	(0.090)	0	0	0
15/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,132.0000	1,132.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	661.0000	647.0000	(2.118)	0	0	0
15/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	421.0000	424.0000	0.713	0	0	0
15/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,734.0000	1,727.0000	(0.404)	0	0	0
15/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,176.0000	6,178.0000	0.032	0	0	0
15/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	650.0000	651.0000	0.154	0	0	0
15/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,625.0000	3,622.0000	(0.083)	0	0	0
15/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	17.0000	10.0000	(41.176)	0	0	0
15/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	115.0000	115.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
15/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,848.0000	1,848.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	196.0000	196.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,276.0000	7,278.0000	0.027	0	0	0
15/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	818.0000	819.0000	0.122	0	0	0
15/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,376.0000	8,378.0000	0.024	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
15/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,725.0000	3,722.0000	(0.081)	0	0	0
15/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
15/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,275.0000	3,272.0000	(0.092)	0	0	0
15/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	77.0000	65.0000	(15.584)	0	0	0
15/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	37.0000	25.0000	(32.432)	0	0	0
15/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,338.0000	2,338.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,776.0000	5,778.0000	0.035	0	0	0
15/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,279.0000	2,274.0000	(0.219)	0	0	0
15/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
15/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	962.0000	947.0000	(1.559)	0	0	0
15/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,276.0000	8,278.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,328.0000	2,324.0000	(0.172)	0	0	0
15/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,387.0000	2,387.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,278.0000	4,278.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	373.0000	369.0000	(1.072)	0	0	0
15/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	61.0000	48.0000	(21.311)	0	0	0
15/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,229.0000	2,224.0000	(0.224)	0	0	0
15/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	239.0000	241.0000	0.837	0	0	0
15/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,702.0000	1,702.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,779.0000	3,779.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	861.0000	862.0000	0.116	0	0	0
15/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,377.0000	4,378.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,931.0000	1,926.0000	(0.259)	0	0	0
15/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	314.0000	313.0000	(0.318)	0	0	0
15/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,679.0000	3,679.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	775.0000	776.0000	0.129	0	0	0
15/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,376.0000	6,378.0000	0.031	0	0	0
15/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,926.0000	2,923.0000	(0.103)	0	0	0
15/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,727.0000	2,723.0000	(0.147)	0	0	0
15/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,245.0000	1,234.0000	(0.884)	0	0	0
15/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	26.0000	16.0000	(38.462)	0	0	0
15/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,750.0000	1,751.0000	0.057	0	0	0
15/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,576.0000	7,578.0000	0.026	0	0	0
15/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
15/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	286.0000	288.0000	0.699	0	0	0
15/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	181.0000	177.0000	(2.210)	0	0	0
15/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,276.0000	6,278.0000	0.032	0	0	0
15/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,027.0000	5,028.0000	0.020	0	0	0
15/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,461.0000	1,462.0000	0.068	0	0	0
15/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	405.0000	399.0000	(1.481)	0	0	0
15/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	262.0000	265.0000	1.145	0	0	0
15/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	343.0000	340.0000	(0.875)	0	0	0
15/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,028.0000	4,029.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	97.0000	85.0000	(12.371)	0	0	0
15/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,626.0000	5,628.0000	0.036	0	0	0
15/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	872.0000	857.0000	(1.720)	0	0	0
15/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	322.0000	325.0000	0.932	0	0	0
15/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	218.0000	218.0000	-	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
15/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
15/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,799.0000	1,800.0000	0.056	0	0	0
15/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	621.0000	608.0000	(2.093)	0	0	0
15/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,526.0000	8,528.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,734.0000	2,733.0000	(0.037)	0	0	0
15/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	148.0000	141.0000	(4.730)	0	0	0
15/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	24.0000	14.0000	(41.667)	0	0	0
15/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	1,981.0000	1,975.0000	(0.303)	0	0	0
15/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,439.0000	1,430.0000	(0.625)	0	0	0
15/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
15/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	246.0000	247.0000	0.407	0	0	0
15/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,877.0000	4,878.0000	0.021	0	0	0
15/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	15.0000	8.0000	(46.667)	0	0	0
15/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,272.0000	1,272.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,149.0000	1,137.0000	(1.044)	0	0	0
15/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,976.0000	2,973.0000	(0.101)	0	0	0
15/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,526.0000	6,528.0000	0.031	0	0	0
15/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,126.0000	7,128.0000	0.028	0	0	0
15/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,130.0000	2,125.0000	(0.235)	0	0	0
15/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,101.0000	1,088.0000	(1.181)	0	0	0
15/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,577.0000	4,578.0000	0.022	0	0	0
15/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	508.0000	498.0000	(1.969)	0	0	0
15/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,926.0000	8,928.0000	0.022	0	0	0
15/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,226.0000	8,228.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	1.0000	(66.667)	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
15/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,126.0000	3,123.0000	(0.096)	0	0	0
15/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,080.0000	2,075.0000	(0.240)	0	0	0
15/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	133.0000	125.0000	(6.015)	0	0	0
15/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,776.0000	6,778.0000	0.030	0	0	0
15/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,226.0000	6,228.0000	0.032	0	0	0
15/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	473.0000	463.0000	(2.114)	0	0	0
15/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,676.0000	8,678.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
15/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,076.0000	3,073.0000	(0.098)	0	0	0
15/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,076.0000	6,078.0000	0.033	0	0	0
15/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,128.0000	4,129.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,635.0000	1,628.0000	(0.428)	0	0	0
15/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,627.0000	4,628.0000	0.022	0	0	0
15/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	3,925.0000	3,922.0000	(0.076)	0	0	0
15/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,882.0000	1,876.0000	(0.319)	0	0	0
15/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,776.0000	8,778.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,326.0000	6,328.0000	0.032	0	0	0
15/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,777.0000	4,778.0000	0.021	0	0	0
15/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,676.0000	6,678.0000	0.030	0	0	0
15/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,926.0000	6,928.0000	0.029	0	0	0
15/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,635.0000	2,634.0000	(0.038)	0	0	0
15/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	156.0000	156.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,326.0000	8,328.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,375.0000	3,372.0000	(0.089)	0	0	0
15/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,882.0000	2,882.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	531.0000	533.0000	0.377	0	0	0
15/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,486.0000	2,486.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
15/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
15/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	8,076.0000	8,078.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,477.0000	4,478.0000	0.022	0	0	0
15/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,878.0000	3,879.0000	0.026	0	0	0
15/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	387.0000	390.0000	0.775	0	0	0
15/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,775.0000	3,772.0000	(0.079)	0	0	0
15/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,378.0000	2,374.0000	(0.168)	0	0	0
15/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
15/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,776.0000	2,773.0000	(0.108)	0	0	0
15/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,390.0000	1,381.0000	(0.647)	0	0	0
15/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,536.0000	2,535.0000	(0.039)	0	0	0
15/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,585.0000	2,585.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	211.0000	212.0000	0.474	0	0	0
15/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,783.0000	1,777.0000	(0.337)	0	0	0
15/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,982.0000	2,982.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
15/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,289.0000	2,289.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,280.0000	3,280.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,585.0000	2,585.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,882.0000	2,882.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,190.0000	2,190.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,181.0000	3,181.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,783.0000	2,783.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,081.0000	3,081.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,190.0000	2,190.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,726.0000	8,728.0000	0.023	0	0	0
15/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,994.0000	1,995.0000	0.050	0	0	0
15/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	829.0000	813.0000	(1.930)	0	0	0
15/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,833.0000	2,833.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,141.0000	2,141.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
15/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,726.0000	6,728.0000	0.030	0	0	0
15/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,945.0000	1,946.0000	0.051	0	0	0
15/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,826.0000	6,828.0000	0.029	0	0	0
15/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,141.0000	2,141.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,826.0000	8,828.0000	0.023	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,635.0000	2,634.0000	(0.038)	0	0	0
15/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,228.0000	4,229.0000	0.024	0	0	0
15/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
15/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,932.0000	2,932.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
15/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,684.0000	2,684.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,231.0000	3,230.0000	(0.031)	0	0	0
15/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,092.0000	2,093.0000	0.048	0	0	0
15/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,131.0000	3,131.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,081.0000	3,081.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,437.0000	2,436.0000	(0.041)	0	0	0
15/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
15/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,833.0000	2,833.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,932.0000	2,932.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,338.0000	2,338.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,032.0000	3,031.0000	(0.033)	0	0	0
15/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,328.0000	4,328.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,330.0000	3,330.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
15/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	68.0000	56.0000	(17.647)	0	0	0
15/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,527.0000	4,528.0000	0.022	0	0	0
15/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	743.0000	728.0000	(2.019)	0	0	0
15/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,488.0000	1,480.0000	(0.538)	0	0	0
15/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,030.0000	2,025.0000	(0.246)	0	0	0
15/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,026.0000	3,023.0000	(0.099)	0	0	0
15/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,477.0000	2,474.0000	(0.121)	0	0	0
15/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,025.0000	4,022.0000	(0.075)	0	0	0
15/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,475.0000	3,472.0000	(0.086)	0	0	0
15/10/2009	€ / R 2009/12/14	8.95	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,529.0000	3,530.0000	0.028	0	0	0
15/10/2009	€ / R 2009/12/14	9.95	Put	Currency Future	28.0000	17.0000	(39.286)	0	0	0
15/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	14.95	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
15/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,976.0000	7,978.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,053.0000	1,040.0000	(1.235)	0	0	0
15/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
15/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	582.0000	570.0000	(2.062)	0	0	0
15/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,978.0000	3,979.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,684.0000	1,678.0000	(0.356)	0	0	0
15/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,976.0000	5,978.0000	0.033	0	0	0
15/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,677.0000	2,673.0000	(0.149)	0	0	0
15/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,675.0000	3,672.0000	(0.082)	0	0	0
15/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,975.0000	3,972.0000	(0.075)	0	0	0
15/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,026.0000	8,028.0000	0.025	0	0	0
15/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,026.0000	6,028.0000	0.033	0	0	0
15/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R	2010/03/15			Currency Future	11.1571	11.1541	(0.027)	0.0000	0.0000	3,002
15/10/2009	€ / R	2010/03/15	15.15	Put	Currency Future	4,013.0000	4,031.0000	0.449	0	0	0
15/10/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,621.0000	3,638.0000	0.469	0	0	0
15/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	841.0000	842.0000	0.119	0	0	0
15/10/2009	€ / R	2010/03/15	11.60	Call	Currency Future	323.0000	321.0000	(0.619)	0	0	0
15/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,161.0000	1,164.0000	0.258	0	0	0
15/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,396.0000	8,397.0000	0.012	0	0	0
15/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
15/10/2009	€ / R	2010/03/15	16.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
15/10/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,731.0000	1,735.0000	0.231	0	0	0
15/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	11.60	Put	Currency Future	766.0000	767.0000	0.131	0	0	0
15/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
15/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	235.0000	235.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	384.0000	385.0000	0.260	0	0	0
15/10/2009	€ / R	2010/03/15	12.85	Call	Currency Future	130.0000	130.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,059.0000	1,061.0000	0.189	0	0	0
15/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	3,039.0000	3,054.0000	0.494	0	0	0
15/10/2009	€ / R	2010/03/15	13.75	Call	Currency Future	64.0000	74.0000	15.625	0	0	0
15/10/2009	€ / R	2010/03/15	18.05	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
15/10/2009	€ / R	2010/03/15	12.10	Call	Currency Future	218.0000	218.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,823.0000	1,826.0000	0.165	0	0	0
15/10/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,906.0000	4,909.0000	0.061	0	0	0
15/10/2009	€ / R	2010/03/15	13.15	Put	Currency Future	2,101.0000	2,105.0000	0.190	0	0	0
15/10/2009	€ / R	2010/03/15	12.75	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
15/10/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,595.0000	8,597.0000	0.023	0	0	0
15/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	6,101.0000	6,099.0000	(0.033)	0	0	0
15/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	541.0000	539.0000	(0.370)	0	0	13,636
15/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,752.0000	2,765.0000	0.472	0	0	0
15/10/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,915.0000	3,932.0000	0.434	0	0	0
15/10/2009	€ / R	2010/03/15	15.15	Call	Currency Future	20.0000	35.0000	75.000	0	0	0
15/10/2009	€ / R	2010/03/15	14.75	Call	Currency Future	28.0000	42.0000	50.000	0	0	0
15/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,899.0000	6,898.0000	(0.014)	0	0	0
15/10/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,600.0000	6,599.0000	(0.015)	0	0	0
15/10/2009	€ / R	2010/03/15	17.80	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,078.0000	1,081.0000	0.278	0	0	0
15/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,596.0000	1,599.0000	0.188	0	0	0
15/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	313.0000	315.0000	0.639	0	0	0
15/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	50.0000	61.0000	22.000	0	0	0
15/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
15/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,657.0000	2,669.0000	0.452	0	0	0
15/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,895.0000	8,897.0000	0.022	0	0	0
15/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,650.0000	6,649.0000	(0.015)	0	0	0
15/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	365.0000	363.0000	(0.548)	0	0	0
15/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
15/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,943.0000	2,957.0000	0.476	0	0	0
15/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,099.0000	1,100.0000	0.091	0	0	0
15/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	271.0000	273.0000	0.738	0	0	0
15/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	879.0000	881.0000	0.228	0	0	0
15/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,645.0000	8,647.0000	0.023	0	0	0
15/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,097.0000	8,097.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	227.0000	226.0000	(0.441)	0	0	0
15/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,372.0000	1,364.0000	(0.583)	0	0	0
15/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	115.0000	115.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,018.0000	3,010.0000	(0.265)	0	0	0
15/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,465.0000	1,455.0000	(0.683)	0	0	0
15/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,245.0000	1,248.0000	0.241	0	0	0
15/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	431.0000	429.0000	(0.464)	0	0	0
15/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	841.0000	842.0000	0.119	0	0	0
15/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,315.0000	3,308.0000	(0.211)	0	0	0
15/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	2,007.0000	2,011.0000	0.199	0	0	0
15/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
15/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
15/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,949.0000	6,948.0000	(0.014)	0	0	0
15/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	203.0000	202.0000	(0.493)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	350.0000	348.0000	(0.571)	0	0	24
15/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	336.0000	334.0000	(0.595)	0	0	0
15/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	275.0000	274.0000	(0.364)	0	0	0
15/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	31.0000	19.0000	(38.710)	0	0	0
15/10/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,037.0000	2,022.0000	(0.736)	0	0	0
15/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,945.0000	8,947.0000	0.022	0	0	0
15/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	210.0000	210.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	918.0000	920.0000	0.218	0	0	0
15/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,400.0000	6,399.0000	(0.016)	0	0	0
15/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	22.0000	13.0000	(40.909)	0	0	0
15/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	22.0000	36.0000	63.636	0	0	0
15/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	729.0000	730.0000	0.137	0	0	0
15/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
15/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	245.0000	244.0000	(0.408)	0	0	0
15/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,771.0000	2,762.0000	(0.325)	0	0	0
15/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
15/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	620.0000	619.0000	(0.161)	0	0	0
15/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	1,988.0000	1,973.0000	(0.755)	0	0	0
15/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	29.0000	18.0000	(37.931)	0	0	0
15/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	286.0000	285.0000	(0.350)	0	0	0
15/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,147.0000	8,147.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,911.0000	3,906.0000	(0.128)	0	0	0
15/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,409.0000	4,419.0000	0.227	0	0	0
15/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,192.0000	2,198.0000	0.274	0	0	0
15/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,329.0000	2,317.0000	(0.515)	0	0	0
15/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	21.0000	35.0000	66.667	0	0	0
15/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
15/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,427.0000	2,416.0000	(0.453)	0	0	0
15/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	380.0000	378.0000	(0.526)	0	0	0
15/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
15/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	254.0000	253.0000	(0.394)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	153.0000	153.0000	-	0	0	13,636
15/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
15/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
15/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,658.0000	4,664.0000	0.129	0	0	0
15/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,969.0000	2,961.0000	(0.269)	0	0	0
15/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	5,005.0000	5,008.0000	0.060	0	0	0
15/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	20.0000	11.0000	(45.000)	0	0	0
15/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	623.0000	624.0000	0.161	0	0	0
15/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	658.0000	659.0000	0.152	0	0	0
15/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,870.0000	2,861.0000	(0.314)	0	0	0
15/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,119.0000	1,122.0000	0.268	0	0	0
15/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,796.0000	1,782.0000	(0.780)	0	0	0
15/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,135.0000	3,151.0000	0.510	0	0	0
15/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	26.0000	40.0000	53.846	0	0	0
15/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,085.0000	2,071.0000	(0.671)	0	0	0
15/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,799.0000	2,813.0000	0.500	0	0	0
15/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	678.0000	678.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,892.0000	1,877.0000	(0.793)	0	0	0
15/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	997.0000	999.0000	0.201	0	0	0
15/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	39.0000	28.0000	(28.205)	0	0	0
15/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
15/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,777.0000	1,780.0000	0.169	0	0	0
15/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
15/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
15/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,414.0000	3,408.0000	(0.176)	0	0	0
15/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,203.0000	1,206.0000	0.249	0	0	0
15/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
15/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	909.0000	909.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
15/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
15/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,068.0000	3,060.0000	(0.261)	0	0	0
15/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,326.0000	1,319.0000	(0.528)	0	0	0
15/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
15/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	462.0000	462.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,037.0000	1,040.0000	0.289	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
15/10/2009	€ / R	2010/03/15	10.40	Put	Currency Future	151.0000	155.0000	2.649	0	0	0
15/10/2009	€ / R	2010/03/15	16.25	Put	Currency Future	5,105.0000	5,107.0000	0.039	0	0	0
15/10/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,704.0000	2,717.0000	0.481	0	0	0
15/10/2009	€ / R	2010/03/15	9.10	Put	Currency Future	28.0000	17.0000	(39.286)	0	0	0
15/10/2009	€ / R	2010/03/15	9.90	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
15/10/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,288.0000	1,291.0000	0.233	0	0	0
15/10/2009	€ / R	2010/03/15	11.25	Put	Currency Future	524.0000	525.0000	0.191	0	0	0
15/10/2009	€ / R	2010/03/15	15.25	Put	Currency Future	4,112.0000	4,127.0000	0.365	0	0	0
15/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	27.0000	41.0000	51.852	0	0	0
15/10/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,144.0000	1,143.0000	(0.087)	0	0	0
15/10/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,280.0000	2,268.0000	(0.526)	0	0	0
15/10/2009	€ / R	2010/03/15	12.25	Call	Currency Future	195.0000	195.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	11.30	Call	Currency Future	414.0000	411.0000	(0.725)	0	0	0
15/10/2009	€ / R	2010/03/15	11.15	Call	Currency Future	469.0000	466.0000	(0.640)	0	0	0
15/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	3,861.0000	3,856.0000	(0.130)	0	0	0
15/10/2009	€ / R	2010/03/15	7.40	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
15/10/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,669.0000	3,687.0000	0.491	0	0	0
15/10/2009	€ / R	2010/03/15	10.10	Put	Currency Future	87.0000	89.0000	2.299	0	0	0
15/10/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,266.0000	3,258.0000	(0.245)	0	0	0
15/10/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,856.0000	4,860.0000	0.082	0	0	0
15/10/2009	€ / R	2010/03/15	7.40	Call	Currency Future	3,762.0000	3,756.0000	(0.159)	0	0	0
15/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,020.0000	1,022.0000	0.196	0	0	0
15/10/2009	€ / R	2010/03/15	12.80	Call	Currency Future	134.0000	134.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	13.10	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
15/10/2009	€ / R	2010/03/15	7.90	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	16.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
15/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	35.0000	23.0000	(34.286)	0	0	0
15/10/2009	€ / R	2010/03/15	9.25	Call	Currency Future	1,940.0000	1,925.0000	(0.773)	0	0	0
15/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
15/10/2009	€ / R	2010/03/15	11.05	Put	Currency Future	409.0000	410.0000	0.244	0	0	0
15/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,757.0000	4,762.0000	0.105	0	0	0
15/10/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,866.0000	3,883.0000	0.440	0	0	0
15/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
15/10/2009	€ / R	2010/03/15	11.30	Put	Currency Future	556.0000	557.0000	0.180	0	0	0
15/10/2009	€ / R	2010/03/15	10.30	Put	Currency Future	125.0000	129.0000	3.200	0	0	0
15/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	264.0000	263.0000	(0.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	292.0000	294.0000	0.685	0	0	0
15/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	593.0000	592.0000	(0.169)	0	0	0
15/10/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,459.0000	4,468.0000	0.202	0	0	0
15/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	693.0000	694.0000	0.144	0	0	0
15/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,151.0000	6,149.0000	(0.033)	0	0	0
15/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,991.0000	3,006.0000	0.502	0	0	0
15/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	126.0000	126.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
15/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	957.0000	959.0000	0.209	0	0	0
15/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
15/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,365.0000	3,358.0000	(0.208)	0	0	0
15/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,054.0000	2,058.0000	0.195	0	0	0
15/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,767.0000	3,785.0000	0.478	0	0	0
15/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
15/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	982.0000	983.0000	0.102	0	0	0
15/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
15/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
15/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	336.0000	337.0000	0.298	0	0	0
15/10/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,516.0000	2,527.0000	0.437	0	0	0
15/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,161.0000	4,176.0000	0.360	0	0	0
15/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,378.0000	2,366.0000	(0.505)	0	0	0
15/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	516.0000	514.0000	(0.388)	0	0	0
15/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	25.0000	39.0000	56.000	0	0	0
15/10/2009	€ / R 2010/03/15	10.60	Put	Currency Future	214.0000	217.0000	1.402	0	0	0
15/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,238.0000	2,244.0000	0.268	0	0	0
15/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	33.0000	21.0000	(36.364)	0	0	0
15/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	21.0000	12.0000	(42.857)	0	0	0
15/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	27.0000	16.0000	(40.741)	0	0	0
15/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,869.0000	1,872.0000	0.161	0	0	0
15/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	23.0000	37.0000	60.870	0	0	0
15/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,446.0000	8,447.0000	0.012	0	0	0
15/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
15/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
15/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,418.0000	1,409.0000	(0.635)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,189.0000	1,186.0000	(0.252)	0	0	0
15/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
15/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,895.0000	2,909.0000	0.484	0	0	0
15/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,450.0000	6,449.0000	(0.016)	0	0	0
15/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	19.0000	30.0000	57.895	0	0	0
15/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,920.0000	2,911.0000	(0.308)	0	0	0
15/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	649.0000	648.0000	(0.154)	0	0	0
15/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	23.0000	13.0000	(43.478)	0	0	0
15/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	52.0000	63.0000	21.154	0	0	0
15/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,330.0000	2,338.0000	0.343	0	0	0
15/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,718.0000	3,736.0000	0.484	0	0	0
15/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,310.0000	4,321.0000	0.255	0	0	0
15/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,699.0000	6,699.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	450.0000	447.0000	(0.667)	0	0	0
15/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,261.0000	4,273.0000	0.282	0	0	0
15/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,712.0000	3,706.0000	(0.162)	0	0	0
15/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,167.0000	3,159.0000	(0.253)	0	0	0
15/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	435.0000	435.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	804.0000	805.0000	0.124	0	0	0
15/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,376.0000	2,385.0000	0.379	0	0	0
15/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,707.0000	4,713.0000	0.127	0	0	0
15/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	771.0000	772.0000	0.130	0	0	0
15/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	197.0000	201.0000	2.030	0	0	0
15/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,799.0000	6,798.0000	(0.015)	0	0	0
15/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,296.0000	8,297.0000	0.012	0	0	0
15/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,183.0000	2,169.0000	(0.641)	0	0	0
15/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,606.0000	1,593.0000	(0.809)	0	0	0
15/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,315.0000	3,308.0000	(0.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	493.0000	493.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
15/10/2009	€ / R	2010/03/15	17.95	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	19.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	25.0000	15.0000	(40.000)	0	0	0
15/10/2009	€ / R	2010/03/15	17.70	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,469.0000	2,479.0000	0.405	0	0	0
15/10/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,795.0000	8,797.0000	0.023	0	0	0
15/10/2009	€ / R	2010/03/15	17.45	Put	Currency Future	6,301.0000	6,299.0000	(0.032)	0	0	0
15/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,234.0000	1,230.0000	(0.324)	0	0	0
15/10/2009	€ / R	2010/03/15	11.10	Call	Currency Future	492.0000	490.0000	(0.407)	0	0	0
15/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	16.0000	23.0000	43.750	0	0	0
15/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,956.0000	4,959.0000	0.061	0	0	0
15/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
15/10/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,961.0000	1,965.0000	0.204	0	0	0
15/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
15/10/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,550.0000	6,549.0000	(0.015)	0	0	0
15/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
15/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
15/10/2009	€ / R	2010/03/15	13.00	Call	Currency Future	118.0000	119.0000	0.847	0	0	0
15/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
15/10/2009	€ / R	2010/03/15	19.70	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,653.0000	1,640.0000	(0.786)	0	0	0
15/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	17.0000	26.0000	52.941	0	0	0
15/10/2009	€ / R	2010/03/15	10.00	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
15/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,574.0000	2,564.0000	(0.389)	0	0	0
15/10/2009	€ / R	2010/03/15	8.55	Put	Currency Future	17.0000	9.0000	(47.059)	0	0	0
15/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
15/10/2009	€ / R	2010/03/15	10.45	Put	Currency Future	166.0000	170.0000	2.410	0	0	0
15/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	17.0000	10.0000	(41.176)	0	0	0
15/10/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,546.0000	8,547.0000	0.012	0	0	0
15/10/2009	€ / R	2010/03/15	8.55	Call	Currency Future	2,624.0000	2,613.0000	(0.419)	0	0	0
15/10/2009	€ / R	2010/03/15	10.05	Put	Currency Future	82.0000	82.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
15/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,563.0000	3,557.0000	(0.168)	0	0	0
15/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,251.0000	6,249.0000	(0.032)	0	0	0
15/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,722.0000	2,712.0000	(0.367)	0	0	0
15/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
15/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	18.0000	27.0000	50.000	0	0	0
15/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,117.0000	3,109.0000	(0.257)	0	0	0
15/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	15.0000	8.0000	(46.667)	0	0	0
15/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,695.0000	8,697.0000	0.023	0	0	0
15/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,748.0000	1,734.0000	(0.801)	0	0	0
15/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
15/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,613.0000	3,607.0000	(0.166)	0	0	0
15/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,134.0000	2,120.0000	(0.656)	0	0	0
15/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,196.0000	8,197.0000	0.012	0	0	0
15/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	41.0000	30.0000	(26.829)	0	0	0
15/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,807.0000	4,811.0000	0.083	0	0	0
15/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	102.0000	106.0000	3.922	0	0	0
15/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	873.0000	874.0000	0.115	0	0	0
15/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
15/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,246.0000	8,247.0000	0.012	0	0	0
15/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,055.0000	5,057.0000	0.040	0	0	0
15/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,350.0000	6,349.0000	(0.016)	0	0	0
15/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
15/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
15/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,360.0000	4,370.0000	0.229	0	0	0
15/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	44.0000	56.0000	27.273	0	0	0
15/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,201.0000	6,199.0000	(0.032)	0	0	0
15/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,964.0000	3,981.0000	0.429	0	0	0
15/10/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,346.0000	8,347.0000	0.012	0	0	0

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15/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	590.0000	590.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	20.0000	33.0000	65.000	0	0	0
15/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,087.0000	3,102.0000	0.486	0	0	0
15/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,816.0000	3,834.0000	0.472	0	0	0
15/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	397.0000	394.0000	(0.756)	0	0	0
15/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,146.0000	2,151.0000	0.233	0	0	0
15/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	17.0000	24.0000	41.176	0	0	0
15/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	24.0000	38.0000	58.333	0	0	0
15/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,062.0000	4,079.0000	0.419	0	0	0
15/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,847.0000	2,861.0000	0.492	0	0	0
15/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,377.0000	3,394.0000	0.503	0	0	0
15/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,280.0000	1,274.0000	(0.469)	0	0	0
15/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	33.0000	(25.000)	0	0	0
15/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	24.0000	14.0000	(41.667)	0	0	0
15/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,423.0000	2,432.0000	0.371	0	0	0
15/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,231.0000	2,218.0000	(0.583)	0	0	0
15/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
15/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,701.0000	1,687.0000	(0.823)	0	0	0
15/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	566.0000	565.0000	(0.177)	0	0	0
15/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
15/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	359.0000	361.0000	0.557	0	0	0
15/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	34.0000	48.0000	41.176	0	0	0
15/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	54.0000	65.0000	20.370	0	0	0
15/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	838.0000	839.0000	0.119	0	0	0
15/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,915.0000	1,918.0000	0.157	0	0	0
15/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
15/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	122.0000	123.0000	0.820	0	0	0
15/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	181.0000	185.0000	2.210	0	0	0
15/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,216.0000	3,209.0000	(0.218)	0	0	0
15/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
15/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,608.0000	4,615.0000	0.152	0	0	0
15/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,506.0000	1,510.0000	0.266	0	0	0
15/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	39.0000	52.0000	33.333	0	0	0
15/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	37.0000	25.0000	(32.432)	0	0	0
15/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,844.0000	1,830.0000	(0.759)	0	0	0
15/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,821.0000	2,812.0000	(0.319)	0	0	0
15/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,749.0000	6,748.0000	(0.015)	0	0	0
15/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	945.0000	946.0000	0.106	0	0	0
15/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,500.0000	6,499.0000	(0.015)	0	0	0
15/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,811.0000	3,806.0000	(0.131)	0	0	0
15/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
15/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,513.0000	3,507.0000	(0.171)	0	0	0
15/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	138.0000	142.0000	2.899	0	0	0
15/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,375.0000	1,378.0000	0.218	0	0	0
15/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,525.0000	2,514.0000	(0.436)	0	0	0
15/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,849.0000	6,848.0000	(0.015)	0	0	0
15/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,845.0000	8,847.0000	0.023	0	0	0
15/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,211.0000	4,224.0000	0.309	0	0	0
15/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	18.0000	28.0000	55.556	0	0	0
15/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,231.0000	3,248.0000	0.526	0	0	0
15/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,745.0000	8,747.0000	0.023	0	0	0
15/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	182.0000	182.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	18.0000	10.0000	(44.444)	0	0	0
15/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
15/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,559.0000	1,547.0000	(0.770)	0	0	0
15/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,284.0000	2,291.0000	0.306	0	0	0
15/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
15/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,673.0000	2,663.0000	(0.374)	0	0	0
15/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,509.0000	4,517.0000	0.177	0	0	0
15/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
15/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
15/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,563.0000	2,574.0000	0.429	0	0	0
15/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
15/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	739.0000	739.0000	-	0	0	0
15/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	310.0000	308.0000	(0.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R	2010/03/15	11.65	Put	Currency Future	803.0000	804.0000	0.125	0	0	0
15/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,496.0000	8,497.0000	0.012	0	0	0
15/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	232.0000	235.0000	1.293	0	0	0
15/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
15/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	67.0000	76.0000	13.433	0	0	0
15/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,610.0000	2,622.0000	0.460	0	0	0
15/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	29.0000	43.0000	48.276	0	0	0
15/10/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,572.0000	3,589.0000	0.476	0	0	0
15/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
15/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,686.0000	1,689.0000	0.178	0	0	0
15/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,662.0000	3,657.0000	(0.137)	0	0	0
15/10/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,558.0000	4,566.0000	0.176	0	0	0
15/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	143.0000	143.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	708.0000	708.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,464.0000	3,457.0000	(0.202)	0	0	0
15/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,476.0000	2,465.0000	(0.444)	0	0	0
15/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	19.0000	11.0000	(42.105)	0	0	0
15/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	251.0000	254.0000	1.195	0	0	0
15/10/2009	€ / R	2010/03/15	9.70	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
15/10/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,512.0000	1,501.0000	(0.728)	0	0	0
15/10/2009	€ / R	2010/03/15	7.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
15/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,060.0000	4,055.0000	(0.123)	0	0	0
15/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,952.0000	5,950.0000	(0.034)	0	0	0
15/10/2009	€ / R	2010/03/15	19.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,947.0000	7,947.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	17.10	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
15/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	6,052.0000	6,050.0000	(0.033)	0	0	0
15/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
15/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	8,047.0000	8,047.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
15/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	3,961.0000	3,956.0000	(0.126)	0	0	0
15/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,010.0000	4,006.0000	(0.100)	0	0	0
15/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
15/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	6,002.0000	6,000.0000	(0.033)	0	0	0
15/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,997.0000	7,997.0000	-	0	0	0
15/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
15/10/2009	€ / R	2010/06/14			Currency Future	11.3379	11.3347	(0.028)	0.0000	0.0000	803
15/10/2009	€ / R	2010/06/14	19.35	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
15/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	172.0000	175.0000	1.744	0	0	0
15/10/2009	€ / R	2010/06/14	17.35	Put	Currency Future	6,040.0000	6,058.0000	0.298	0	0	0
15/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
15/10/2009	€ / R	2010/06/14	11.30	Put	Currency Future	590.0000	591.0000	0.169	0	0	0
15/10/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,136.0000	1,136.0000	-	0	0	0
15/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,210.0000	1,210.0000	-	0	0	0
15/10/2009	€ / R	2010/06/14	10.40	Put	Currency Future	198.0000	201.0000	1.515	0	0	0
15/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
15/10/2009	€ / R	2010/06/14	11.70	Put	Currency Future	851.0000	852.0000	0.118	0	0	0
15/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	199.0000	198.0000	(0.503)	0	0	0
15/10/2009	€ / R	2010/06/14	15.30	Put	Currency Future	4,050.0000	4,056.0000	0.148	0	0	0
15/10/2009	€ / R	2010/06/14	13.40	Put	Currency Future	2,261.0000	2,264.0000	0.133	0	0	0
15/10/2009	€ / R	2010/06/14	13.30	Put	Currency Future	2,171.0000	2,173.0000	0.092	0	0	0
15/10/2009	€ / R	2010/06/14	11.70	Call	Currency Future	489.0000	487.0000	(0.409)	0	0	0
15/10/2009	€ / R	2010/06/14	15.40	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
15/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	29.0000	44.0000	51.724	0	0	0
15/10/2009	€ / R	2010/06/14	9.40	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
15/10/2009	€ / R	2010/06/14	7.30	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
15/10/2009	€ / R	2010/06/14	15.40	Put	Currency Future	4,146.0000	4,152.0000	0.145	0	0	0
15/10/2009	€ / R	2010/06/14	19.30	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
15/10/2009	€ / R	2010/06/14	9.40	Call	Currency Future	1,988.0000	1,982.0000	(0.302)	0	0	0
15/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,082.0000	2,076.0000	(0.288)	0	0	0
15/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	2,963.0000	2,952.0000	(0.371)	0	0	0
15/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,047.0000	4,041.0000	(0.148)	0	0	0
15/10/2009	€ / R	2010/06/14	11.60	Call	Currency Future	519.0000	517.0000	(0.385)	0	0	0
15/10/2009	€ / R	2010/06/14	17.55	Put	Currency Future	6,237.0000	6,254.0000	0.273	0	0	0
15/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	23.0000	16.0000	(30.435)	0	0	0
15/10/2009	€ / R	2010/06/14	19.55	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
15/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,061.0000	3,051.0000	(0.327)	0	0	0
15/10/2009	€ / R	2010/06/14	19.55	Put	Currency Future	8,221.0000	8,228.0000	0.085	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,972.0000	7,980.0000	0.100	0	0	0
15/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	3,949.0000	3,942.0000	(0.177)	0	0	0
15/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,991.0000	6,009.0000	0.300	0	0	0
15/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	781.0000	783.0000	0.256	0	0	0
15/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
15/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
15/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	682.0000	683.0000	0.147	0	0	0
15/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
15/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	570.0000	568.0000	(0.351)	0	0	0
15/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	8,022.0000	8,030.0000	0.100	0	0	0
15/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	27.0000	42.0000	55.556	0	0	0
15/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
15/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0
15/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,217.0000	2,219.0000	0.090	0	0	0
15/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
15/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	4,098.0000	4,104.0000	0.146	0	0	0
15/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	628.0000	626.0000	(0.318)	0	0	0
15/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	28.0000	43.0000	53.571	0	0	0
15/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	183.0000	187.0000	2.186	0	0	0
15/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,090.0000	6,107.0000	0.279	0	0	0
15/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,171.0000	1,171.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	650.0000	651.0000	0.154	0	0	0
15/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,034.0000	2,028.0000	(0.295)	0	0	0
15/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	8,072.0000	8,080.0000	0.099	0	0	0
15/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	3,998.0000	3,991.0000	(0.175)	0	0	0
15/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
15/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,012.0000	3,001.0000	(0.365)	0	0	0
15/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
15/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
15/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	606.0000	604.0000	(0.330)	0	0	0
15/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	25.0000	39.0000	56.000	0	0	0
15/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	618.0000	619.0000	0.162	0	0	0
15/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	588.0000	586.0000	(0.340)	0	0	0
15/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	1,071.0000	1,073.0000	0.187	0	0	0
15/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	996.0000	997.0000	0.100	0	0	0
15/10/2009	€ / R 2010/06/14	12.00	Call	Currency Future	409.0000	407.0000	(0.489)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	1,148.0000	1,150.0000	0.174	0	0	0
15/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	434.0000	432.0000	(0.461)	0	0	0
15/10/2009	€ / R 2010/06/14	12.10	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
15/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	748.0000	749.0000	0.134	0	0	0
15/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	714.0000	716.0000	0.280	0	0	0
15/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,194.0000	4,201.0000	0.167	0	0	0
15/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	247.0000	250.0000	1.215	0	0	0
15/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	536.0000	534.0000	(0.373)	0	0	0
15/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	185.0000	184.0000	(0.541)	0	0	0
15/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
15/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	552.0000	550.0000	(0.362)	0	0	0
15/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,397.0000	2,400.0000	0.125	0	0	0
15/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,306.0000	2,309.0000	0.130	0	0	0
15/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,035.0000	1,034.0000	(0.097)	0	0	0
15/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	213.0000	217.0000	1.878	0	0	0
15/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	194.0000	194.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	27.0000	41.0000	51.852	0	0	0
15/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
15/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
15/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,139.0000	6,156.0000	0.277	0	0	0
15/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,101.0000	1,101.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
15/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,121.0000	8,129.0000	0.099	0	0	0
15/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,800.0000	3,793.0000	(0.184)	0	0	0
15/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,850.0000	1,845.0000	(0.270)	0	0	0
15/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,815.0000	2,805.0000	(0.355)	0	0	0
15/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
15/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
15/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
15/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	26.0000	18.0000	(30.769)	0	0	0
15/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
15/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,352.0000	2,354.0000	0.085	0	0	0
15/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	190.0000	189.0000	(0.526)	0	0	0
15/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	230.0000	233.0000	1.304	0	0	0
15/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,068.0000	1,068.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,241.0000	4,249.0000	0.189	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,896.0000	1,891.0000	(0.264)	0	0	0
15/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
15/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	26.0000	40.0000	53.846	0	0	0
15/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,188.0000	6,205.0000	0.275	0	0	0
15/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
15/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,899.0000	3,892.0000	(0.180)	0	0	0
15/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
15/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,914.0000	2,903.0000	(0.377)	0	0	0
15/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,942.0000	1,936.0000	(0.309)	0	0	0
15/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,864.0000	2,854.0000	(0.349)	0	0	0
15/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,850.0000	3,842.0000	(0.208)	0	0	0
15/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
15/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,171.0000	8,179.0000	0.098	0	0	0
15/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
15/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,289.0000	4,297.0000	0.187	0	0	0
15/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	940.0000	940.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
15/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
15/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
15/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,716.0000	1,711.0000	(0.291)	0	0	0
15/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	302.0000	305.0000	0.993	0	0	0
15/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,668.0000	2,658.0000	(0.375)	0	0	0
15/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	172.0000	172.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	71.0000	77.0000	8.451	0	0	0
15/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,534.0000	2,537.0000	0.118	0	0	0
15/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,433.0000	4,442.0000	0.203	0	0	0
15/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	23.0000	36.0000	56.522	0	0	0
15/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,385.0000	6,401.0000	0.251	0	0	0
15/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,751.0000	3,743.0000	(0.213)	0	0	0
15/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,370.0000	8,377.0000	0.084	0	0	0
15/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,002.0000	1,002.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	264.0000	267.0000	1.136	0	0	0
15/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	180.0000	180.0000	-	0	0	0
15/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,442.0000	2,445.0000	0.123	0	0	0
15/10/2009	€ / R 2010/06/14	9.60	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
15/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	28.0000	21.0000	(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
15/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,805.0000	1,800.0000	(0.277)	0	0	0
15/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
15/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,766.0000	2,756.0000	(0.362)	0	0	0
15/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
15/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,337.0000	4,345.0000	0.184	0	0	0
15/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	25.0000	37.0000	48.000	0	0	0
15/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,287.0000	6,303.0000	0.254	0	0	0
15/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	8.0000	13.0000	62.500	0	0	0
15/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,271.0000	8,278.0000	0.085	0	0	0
15/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
15/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,652.0000	3,644.0000	(0.219)	0	0	0
15/10/2009	AL13	2009/11/05			Index Future	248.7640	248.6350	(0.052)	0.0000	0.0000	10
15/10/2009	ALBI	2009/11/05			Index Future	293.7290	292.2880	(0.491)	0.0000	0.0000	764
15/10/2009	ALBI	2010/02/04			Index Future	299.0590	297.5900	(0.491)	299.0600	299.0600	37
15/10/2009	ALBI	2010/05/06			Index Future	304.3120	302.7730	(0.506)	0.0000	0.0000	0
15/10/2009	ALBI	2010/08/05			Index Future	309.8060	308.2360	(0.507)	0.0000	0.0000	0
15/10/2009	CRD1	2009/11/05			Index Future	127.2770	127.0630	(0.168)	0.0000	0.0000	2
15/10/2009	CRD1	2010/02/04			Index Future	129.5870	129.3670	(0.170)	0.0000	0.0000	0
15/10/2009	CRD1	2010/05/06			Index Future	132.0750	131.8510	(0.170)	0.0000	0.0000	0
15/10/2009	GOVI	2009/11/05			jGovi	295.4435	294.0375	(0.476)	0.0000	0.0000	691
15/10/2009	GOVI	2010/02/04			jGovi	300.8055	299.3715	(0.477)	0.0000	0.0000	0
15/10/2009	GOVI	2010/05/06			jGovi	306.5810	305.1180	(0.477)	0.0000	0.0000	0
15/10/2009	GOVI	2010/08/05			jGovi	311.8670	310.3520	(0.486)	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
15/10/2009	ILBI	2009/11/05			Index Future	363.2720	363.5780	0.084	0.0000	0.0000	3
15/10/2009	ILBI	2010/02/04			Index Future	369.8650	370.1760	0.084	0.0000	0.0000	214
15/10/2009	J153	2010/08/31			jSwap	7.3126	7.3205	0.108	0.0000	0.0000	0
15/10/2009	J157	2015/09/15			jSwap	8.7510	8.7990	0.549	0.0000	0.0000	0
15/10/2009	J186	2026/12/21			jSwap	8.4860	8.5260	0.471	0.0000	0.0000	0
15/10/2009	J201	2014/12/22			jSwap	8.5910	8.6340	0.501	0.0000	0.0000	0
15/10/2009	J203	2017/09/15			jSwap	8.8830	8.9230	0.450	0.0000	0.0000	0
15/10/2009	J204	2018/12/21			jSwap	8.8610	8.9000	0.440	0.0000	0.0000	0
15/10/2009	J207	2020/01/15			jSwap	8.8870	8.9260	0.439	0.0000	0.0000	0
15/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
15/10/2009	JFRA	2009/11/05			jFra	7.1140	7.1110	(0.042)	0.0000	0.0000	0
15/10/2009	JFRA	2010/02/04			jFra	7.0660	7.0700	0.057	0.0000	0.0000	0
15/10/2009	JFRA	2010/05/06			jFra	7.2380	7.2360	(0.028)	0.0000	0.0000	0
15/10/2009	JFRA	2010/08/05			jFra	7.5690	7.5610	(0.106)	0.0000	0.0000	0
15/10/2009	JFRA	2010/11/04			jFra	7.8350	7.8290	(0.077)	0.0000	0.0000	0
15/10/2009	JN02	2009/11/05			jNote	7.7750	7.7780	0.039	0.0000	0.0000	0
15/10/2009	JN02	2010/02/04			jNote	7.9960	8.0040	0.100	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
15/10/2009	JN05	2009/11/05			jNote	8.6030	8.6480	0.523	0.0000	0.0000	0
15/10/2009	JN05	2010/02/04			jNote	8.7300	8.7800	0.573	0.0000	0.0000	0
15/10/2009	JN10	2009/11/05			jNote	8.8560	8.8960	0.452	0.0000	0.0000	0
15/10/2009	JN10	2010/02/04			jNote	8.9140	8.9550	0.460	0.0000	0.0000	0
15/10/2009	JROD	2009/10/30			jRod	6.8200	6.8160	(0.059)	0.0000	0.0000	0
15/10/2009	JROD	2009/11/30			jRod	6.8890	6.8910	0.029	0.0000	0.0000	0
15/10/2009	JROD	2009/12/31			jRod	7.0490	7.0520	0.043	0.0000	0.0000	0
15/10/2009	OTH1	2009/11/05			Index Future	284.2940	282.6820	(0.567)	0.0000	0.0000	3
15/10/2009	OTH1	2010/02/04			Index Future	289.4530	287.8090	(0.568)	0.0000	0.0000	0
15/10/2009	OTH1	2010/05/06			Index Future	295.0110	293.3340	(0.568)	0.0000	0.0000	0
15/10/2009	R153	2009/11/05			Bond Future	7.3570	7.3680	0.150	0.0000	0.0000	0
15/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	687.0000	696.0000	1.310	0	0	0
15/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R155	2009/11/05			Bond Future	7.6370	7.6720	0.458	0.0000	0.0000	38
15/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	83.0000	101.0000	21.687	0	0	0
15/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	281.0000	237.0000	(15.658)	0	0	0
15/10/2009	R157	2009/11/05			Bond Future	8.5260	8.5850	0.692	8.5300	8.3900	8,863
15/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,454.0000	5,758.0000	5.574	0	0	0
15/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R157	2010/02/04			Bond Future	8.6240	8.6880	0.742	0.0000	0.0000	70
15/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	245.0000	204.0000	(16.735)	0	0	0
15/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,668.0000	4,943.0000	5.891	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	R157	2010/05/06			Bond Future	8.7020	8.7700	0.781	0.0000	0.0000	0
15/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,479.0000	1,341.0000	(9.331)	0	0	0
15/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,440.0000	2,623.0000	7.500	0	0	0
15/10/2009	R157	2010/08/05			Bond Future	8.7510	8.8230	0.823	0.0000	0.0000	0
15/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,387.0000	2,546.0000	6.661	0	0	0
15/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,382.0000	2,216.0000	(6.969)	0	0	0
15/10/2009	R186	2009/11/05			Bond Future	9.1250	9.2150	0.986	9.1300	9.1300	11,682
15/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,956.0000	2,504.0000	28.016	0	0	5,000
15/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	780.0000	492.0000	(36.923)	0	0	0
15/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
15/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	217.0000	114.0000	(47.465)	0	0	0
15/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,032.0000	14,868.0000	5.958	0	0	0
15/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,803.0000	4,535.0000	19.248	0	0	240
15/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
15/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,861.0000	17,697.0000	4.958	0	0	0
15/10/2009	R186	2010/02/04			Bond Future	9.1830	9.2760	1.013	0.0000	0.0000	81
15/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	419.0000	321.0000	(23.389)	0	0	0
15/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,531.0000	10,283.0000	7.890	0	0	0
15/10/2009	R186	2010/05/06			Bond Future	9.2330	9.3290	1.040	0.0000	0.0000	0
15/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,073.0000	2,702.0000	(12.073)	0	0	0
15/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,220.0000	5,716.0000	9.502	0	0	0
15/10/2009	R186	2010/08/05			Bond Future	9.2680	9.3670	1.068	0.0000	0.0000	0
15/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,977.0000	5,408.0000	8.660	0	0	0
15/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,815.0000	4,363.0000	(9.387)	0	0	0
15/10/2009	R201	2009/11/05			Bond Future	8.5830	8.6430	0.699	0.0000	0.0000	488
15/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,550.0000	4,795.0000	5.385	0	0	0
15/10/2009	R201	2010/02/04			Bond Future	8.6720	8.7350	0.726	0.0000	0.0000	0

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15/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	71.0000	57.0000	(19.718)	0	0	0
15/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,785.0000	5,017.0000	4.848	0	0	0
15/10/2009	R201	2010/05/06			Bond Future	8.7460	8.8140	0.777	0.0000	0.0000	0
15/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,054.0000	2,202.0000	7.205	0	0	0
15/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,130.0000	1,025.0000	(9.292)	0	0	0
15/10/2009	R201	2010/08/05			Bond Future	8.7930	8.8660	0.830	0.0000	0.0000	0
15/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,553.0000	1,664.0000	7.147	0	0	0
15/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,286.0000	2,138.0000	(6.474)	0	0	0
15/10/2009	R203	2009/11/05			Bond Future	9.0320	9.1020	0.775	0.0000	0.0000	1,570
15/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,720.0000	9,096.0000	4.312	0	0	0
15/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R203	2010/02/04			Bond Future	9.1190	9.1920	0.801	0.0000	0.0000	0
15/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,212.0000	5,547.0000	6.427	0	0	0
15/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	244.0000	198.0000	(18.852)	0	0	0
15/10/2009	R203	2010/05/06			Bond Future	9.1890	9.2660	0.838	0.0000	0.0000	0
15/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,755.0000	2,973.0000	7.913	0	0	0
15/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,786.0000	1,613.0000	(9.686)	0	0	0
15/10/2009	R203	2010/08/05			Bond Future	9.2390	9.3190	0.866	0.0000	0.0000	0
15/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,756.0000	2,946.0000	6.894	0	0	0
15/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,810.0000	2,605.0000	(7.295)	0	0	0
15/10/2009	R204	2009/11/05			Bond Future	9.0500	9.1190	0.762	0.0000	0.0000	3,599
15/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,684.0000	10,087.0000	4.162	0	0	0
15/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R204	2010/02/04			Bond Future	9.1240	9.1970	0.800	0.0000	0.0000	0
15/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,771.0000	6,135.0000	6.307	0	0	0
15/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	279.0000	227.0000	(18.638)	0	0	0
15/10/2009	R204	2010/05/06			Bond Future	9.1890	9.2650	0.827	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
15/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,954.0000	1,765.0000	(9.672)	0	0	0
15/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,019.0000	3,255.0000	7.817	0	0	0
15/10/2009	R204	2010/08/05			Bond Future	9.2360	9.3150	0.855	0.0000	0.0000	0
15/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,051.0000	3,258.0000	6.785	0	0	0
15/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,128.0000	2,903.0000	(7.193)	0	0	0
15/10/2009	R206	2009/11/05			Bond Future	8.6570	8.7070	0.578	0.0000	0.0000	1,140
15/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,989.0000	4,157.0000	4.212	0	0	0
15/10/2009	R206	2010/02/04			Bond Future	8.7640	8.8170	0.605	0.0000	0.0000	0
15/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	109.0000	94.0000	(13.761)	0	0	0
15/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,239.0000	4,392.0000	3.609	0	0	0
15/10/2009	R206	2010/05/06			Bond Future	8.8630	8.9210	0.654	0.0000	0.0000	0
15/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,701.0000	1,791.0000	5.291	0	0	0
15/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,361.0000	1,277.0000	(6.172)	0	0	0
15/10/2009	R206	2010/08/05			Bond Future	8.9330	8.9950	0.694	0.0000	0.0000	0
15/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,757.0000	1,664.0000	(5.293)	0	0	0
15/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,568.0000	1,650.0000	5.230	0	0	0
15/10/2009	R207	2009/11/05			Bond Future	9.1890	9.2790	0.979	0.0000	0.0000	600
15/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,891.0000	11,427.0000	4.921	0	0	0
15/10/2009	R207	2010/02/04			Bond Future	9.2610	9.3540	1.004	0.0000	0.0000	0
15/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,428.0000	6,913.0000	7.545	0	0	0
15/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	239.0000	183.0000	(23.431)	0	0	0
15/10/2009	R207	2010/05/06			Bond Future	9.3270	9.4240	1.040	0.0000	0.0000	0
15/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,762.0000	3,051.0000	10.463	0	0	0
15/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,319.0000	2,053.0000	(11.470)	0	0	0
15/10/2009	R207	2010/08/05			Bond Future	9.3760	9.4770	1.077	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
15/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,848.0000	3,104.0000	8.989	0	0	0
15/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,543.0000	3,233.0000	(8.750)	0	0	0
15/10/2009	R208	2009/11/05			Bond Future	9.1880	9.2880	1.088	9.1900	9.1900	5,008
15/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,522.0000	10,135.0000	6.438	0	0	0
15/10/2009	R208	2010/02/04			Bond Future	9.2560	9.3590	1.113	0.0000	0.0000	0
15/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,218.0000	5,732.0000	9.851	0	0	0
15/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	468.0000	361.0000	(22.863)	0	0	0
15/10/2009	R208	2010/05/06			Bond Future	9.3140	9.4210	1.149	0.0000	0.0000	0
15/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,431.0000	2,125.0000	(12.587)	0	0	0
15/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,814.0000	3,142.0000	11.656	0	0	0
15/10/2009	R208	2010/08/05			Bond Future	9.3560	9.4670	1.186	0.0000	0.0000	0
15/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,755.0000	3,397.0000	(9.534)	0	0	0
15/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,916.0000	3,206.0000	9.945	0	0	0
15/10/2009	R209	2009/11/05			Bond Future	8.7100	8.8300	1.378	8.7100	8.7100	3,565
15/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	2,629.0000	1,888.0000	(28.186)	0	0	0
15/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	333.0000	556.0000	66.967	0	0	0
15/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	10,989.0000	11,953.0000	8.772	0	0	0
15/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,725.0000	6,765.0000	(12.427)	0	0	0
15/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,581.0000	14,545.0000	7.098	0	0	0
15/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,297.0000	17,262.0000	5.921	0	0	0
15/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
15/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3.0000	8.0000	166.667	0	0	2,970
15/10/2009	R209	2010/02/04			Bond Future	8.7450	8.8680	1.407	0.0000	0.0000	0
15/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	127.0000	83.0000	(34.646)	0	0	2,500
15/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,379.0000	12,317.0000	8.243	0	0	0
15/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,356.0000	8,458.0000	(9.598)	0	0	0
15/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	266.0000	349.0000	31.203	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	R209	2010/05/06			Bond Future	8.7720	8.8980	1.436	0.0000	0.0000	0
15/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,350.0000	1,950.0000	(17.021)	0	0	0
15/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,584.0000	5,182.0000	13.045	0	0	0
15/10/2009	R209	2010/08/05			Bond Future	8.7870	8.9170	1.479	0.0000	0.0000	0
15/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,060.0000	3,543.0000	(12.734)	0	0	0
15/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,356.0000	4,866.0000	11.708	0	0	0
15/10/2009	TRT1	2009/11/05			Index Future	291.7460	290.3570	(0.476)	0.0000	0.0000	100
15/10/2009	TRT1	2010/02/04			Index Future	297.0400	295.6240	(0.477)	0.0000	0.0000	0
15/10/2009	TRT1	2010/05/06			Index Future	302.7430	301.2990	(0.477)	0.0000	0.0000	0
15/10/2009	ZAAD	2009/12/14			Currency Future	6.6896	6.7171	0.411	0.0000	0.0000	4,500
15/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	662.0000	687.0000	3.776	0	0	0
15/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	303.0000	281.0000	(7.261)	0	0	0
15/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
15/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	146.0000	130.0000	(10.959)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	441.0000	462.0000	4.762	0	0	0
15/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	360.0000	379.0000	5.278	0	0	0
15/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
15/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
15/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	643.0000	617.0000	(4.044)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	709.0000	734.0000	3.526	0	0	0
15/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,290.0000	4,317.0000	0.629	0	0	0
15/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	483.0000	505.0000	4.555	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	157.0000	167.0000	6.369	0	0	0
15/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	110.0000	97.0000	(11.818)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
15/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,860.0000	7,833.0000	(0.344)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	250.0000	264.0000	5.600	0	0	0
15/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
15/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	527.0000	550.0000	4.364	0	0	0
15/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	186.0000	197.0000	5.914	0	0	0
15/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	168.0000	150.0000	(10.714)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,861.0000	3,833.0000	(0.725)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	110.0000	97.0000	(11.818)	0	0	0
15/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	553.0000	527.0000	(4.702)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,940.0000	2,967.0000	0.918	0	0	0
15/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	250.0000	264.0000	5.600	0	0	0
15/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	198.0000	179.0000	(9.596)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
15/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,864.0000	1,836.0000	(1.502)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	127.0000	113.0000	(11.024)	0	0	0
15/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
15/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	138.0000	146.0000	5.797	0	0	0
15/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	217.0000	230.0000	5.991	0	0	0
15/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
15/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	803.0000	829.0000	3.238	0	0	0
15/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	441.0000	462.0000	4.762	0	0	0
15/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
15/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	303.0000	281.0000	(7.261)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,144.0000	1,171.0000	2.360	0	0	0
15/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	381.0000	358.0000	(6.037)	0	0	0

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15/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	616.0000	641.0000	4.058	0	0	0
15/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	186.0000	197.0000	5.914	0	0	0
15/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
15/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,342.0000	1,370.0000	2.086	0	0	0
15/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,140.0000	4,167.0000	0.652	0	0	0
15/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	465.0000	440.0000	(5.376)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	146.0000	130.0000	(10.959)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	168.0000	150.0000	(10.714)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	82.0000	72.0000	(12.195)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,811.0000	3,783.0000	(0.735)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,840.0000	2,867.0000	0.951	0	0	0
15/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,660.0000	7,633.0000	(0.352)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	400.0000	420.0000	5.000	0	0	0
15/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,913.0000	1,886.0000	(1.411)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	321.0000	339.0000	5.607	0	0	0
15/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	266.0000	245.0000	(7.895)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,210.0000	8,183.0000	(0.329)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	400.0000	420.0000	5.000	0	0	0
15/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	157.0000	167.0000	6.369	0	0	0
15/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
15/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,810.0000	7,783.0000	(0.346)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,160.0000	6,133.0000	(0.438)	0	0	0
15/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,911.0000	3,883.0000	(0.716)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	527.0000	550.0000	4.364	0	0	0

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15/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
15/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	231.0000	211.0000	(8.658)	0	0	0
15/10/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,140.0000	2,167.0000	1.262	0	0	0
15/10/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,340.0000	2,367.0000	1.154	0	0	0
15/10/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,211.0000	4,183.0000	(0.665)	0	0	0
15/10/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,095.0000	1,122.0000	2.466	0	0	0
15/10/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
15/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
15/10/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	266.0000	245.0000	(7.895)	0	0	0
15/10/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,810.0000	5,783.0000	(0.465)	0	0	0
15/10/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,660.0000	4,633.0000	(0.579)	0	0	0
15/10/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,814.0000	1,786.0000	(1.544)	0	0	0
15/10/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,161.0000	3,134.0000	(0.854)	0	0	0
15/10/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,940.0000	3,967.0000	0.685	0	0	0
15/10/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,665.0000	1,637.0000	(1.682)	0	0	0
15/10/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,661.0000	3,633.0000	(0.765)	0	0	0
15/10/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,240.0000	4,267.0000	0.637	0	0	0
15/10/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,340.0000	4,367.0000	0.622	0	0	0
15/10/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/10/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,210.0000	6,183.0000	(0.435)	0	0	0
15/10/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,660.0000	5,633.0000	(0.477)	0	0	0
15/10/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,240.0000	3,267.0000	0.833	0	0	0
15/10/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	996.0000	1,023.0000	2.711	0	0	0
15/10/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,840.0000	5,867.0000	0.462	0	0	0
15/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,013.0000	1,985.0000	(1.391)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	756.0000	782.0000	3.439	0	0	0
15/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,240.0000	2,267.0000	1.205	0	0	0
15/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,011.0000	3,983.0000	(0.698)	0	0	0
15/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,840.0000	3,867.0000	0.703	0	0	0
15/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,340.0000	3,367.0000	0.808	0	0	0
15/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,160.0000	8,133.0000	(0.331)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,890.0000	3,917.0000	0.694	0	0	0
15/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,010.0000	7,983.0000	(0.337)	0	0	0
15/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,090.0000	2,117.0000	1.292	0	0	0
15/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,010.0000	5,983.0000	(0.449)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,111.0000	4,083.0000	(0.681)	0	0	0
15/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,161.0000	4,133.0000	(0.673)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,990.0000	3,017.0000	0.903	0	0	0
15/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	571.0000	595.0000	4.203	0	0	0
15/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,113.0000	2,085.0000	(1.325)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,293.0000	1,320.0000	2.088	0	0	0
15/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,990.0000	2,018.0000	1.407	0	0	0
15/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0

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15/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,162.0000	2,135.0000	(1.249)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,190.0000	3,217.0000	0.846	0	0	0
15/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,990.0000	4,017.0000	0.677	0	0	0
15/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,190.0000	2,217.0000	1.233	0	0	0
15/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,194.0000	1,221.0000	2.261	0	0	0
15/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	508.0000	483.0000	(4.921)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	851.0000	877.0000	3.055	0	0	0
15/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,290.0000	3,317.0000	0.821	0	0	0
15/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
15/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,243.0000	1,270.0000	2.172	0	0	0
15/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	342.0000	319.0000	(6.725)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,760.0000	7,733.0000	(0.348)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,190.0000	4,217.0000	0.644	0	0	0
15/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
15/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,840.0000	1,868.0000	1.522	0	0	0
15/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,290.0000	2,317.0000	1.179	0	0	0
15/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	508.0000	483.0000	(4.921)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,760.0000	5,733.0000	(0.469)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
15/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0

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15/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,714.0000	1,687.0000	(1.575)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	342.0000	319.0000	(6.725)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
15/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	231.0000	211.0000	(8.658)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	598.0000	572.0000	(4.348)	0	0	0
15/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,761.0000	3,733.0000	(0.744)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,710.0000	7,683.0000	(0.350)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,711.0000	3,683.0000	(0.755)	0	0	0
15/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,764.0000	1,736.0000	(1.587)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,110.0000	8,083.0000	(0.333)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
15/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,110.0000	6,083.0000	(0.442)	0	0	0
15/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	285.0000	301.0000	5.614	0	0	0
15/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	899.0000	926.0000	3.003	0	0	0
15/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	82.0000	72.0000	(12.195)	0	0	0
15/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	360.0000	379.0000	5.278	0	0	0
15/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	95.0000	84.0000	(11.579)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,890.0000	2,917.0000	0.934	0	0	0
15/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	321.0000	339.0000	5.607	0	0	0
15/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,890.0000	1,918.0000	1.481	0	0	0
15/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,212.0000	2,185.0000	(1.221)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,710.0000	5,683.0000	(0.473)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

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15/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,910.0000	7,883.0000	(0.341)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,040.0000	3,067.0000	0.888	0	0	0
15/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,040.0000	2,067.0000	1.324	0	0	0
15/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,040.0000	4,067.0000	0.668	0	0	0
15/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,090.0000	4,117.0000	0.660	0	0	0
15/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,046.0000	1,073.0000	2.581	0	0	0
15/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,940.0000	1,968.0000	1.443	0	0	0
15/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	948.0000	974.0000	2.743	0	0	0
15/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,063.0000	2,035.0000	(1.357)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,060.0000	6,033.0000	(0.446)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,060.0000	8,033.0000	(0.335)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,061.0000	4,033.0000	(0.689)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,960.0000	7,933.0000	(0.339)	0	0	0
15/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,963.0000	1,936.0000	(1.375)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,790.0000	3,817.0000	0.712	0	0	0
15/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,961.0000	3,933.0000	(0.707)	0	0	0
15/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,790.0000	2,817.0000	0.968	0	0	0
15/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

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15/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,790.0000	1,818.0000	1.564	0	0	0
15/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,960.0000	5,933.0000	(0.453)	0	0	0
15/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,861.0000	2,834.0000	(0.944)	0	0	0
15/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,367.0000	1,340.0000	(1.975)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,641.0000	1,668.0000	1.645	0	0	0
15/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,090.0000	6,117.0000	0.443	0	0	0
15/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,140.0000	3,167.0000	0.860	0	0	0
15/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,140.0000	6,167.0000	0.440	0	0	0
15/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,640.0000	4,667.0000	0.582	0	0	0
15/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,361.0000	4,333.0000	(0.642)	0	0	0
15/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,417.0000	1,389.0000	(1.976)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,910.0000	5,883.0000	(0.457)	0	0	0
15/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,410.0000	4,383.0000	(0.612)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,860.0000	5,833.0000	(0.461)	0	0	0
15/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,911.0000	2,884.0000	(0.928)	0	0	0
15/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,591.0000	1,618.0000	1.697	0	0	0
15/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,090.0000	3,117.0000	0.874	0	0	0
15/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,590.0000	4,617.0000	0.588	0	0	0
15/10/2009	ZAAD	2010/03/15			Currency Future	6.7405	6.7649	0.362	0.0000	0.0000	4,118

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	831.0000	854.0000	2.768	0	0	0
15/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,743.0000	1,719.0000	(1.377)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	354.0000	366.0000	3.390	0	0	0
15/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	315.0000	299.0000	(5.079)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	284.0000	269.0000	(5.282)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,091.0000	4,115.0000	0.587	0	0	0
15/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	259.0000	245.0000	(5.405)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	221.0000	228.0000	3.167	0	0	0
15/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,660.0000	7,636.0000	(0.313)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,910.0000	7,886.0000	(0.303)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	624.0000	644.0000	3.205	0	0	0
15/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
15/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	380.0000	363.0000	(4.474)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	205.0000	212.0000	3.415	0	0	0
15/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	275.0000	284.0000	3.273	0	0	0
15/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,091.0000	3,115.0000	0.776	0	0	0
15/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	300.0000	310.0000	3.333	0	0	0
15/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,291.0000	3,315.0000	0.729	0	0	0
15/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,011.0000	1,035.0000	2.374	0	0	0
15/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,941.0000	3,965.0000	0.609	0	0	0
15/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	704.0000	725.0000	2.983	0	0	0
15/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,229.0000	2,205.0000	(1.077)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	347.0000	330.0000	(4.899)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	300.0000	310.0000	3.333	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
15/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	445.0000	461.0000	3.596	0	0	0
15/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	415.0000	397.0000	(4.337)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,108.0000	1,132.0000	2.166	0	0	0
15/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	788.0000	810.0000	2.792	0	0	0
15/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	20.0000	20.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	238.0000	245.0000	2.941	0	0	0
15/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,291.0000	4,315.0000	0.559	0	0	0
15/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
15/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	236.0000	222.0000	(5.932)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,795.0000	1,820.0000	1.393	0	0	0
15/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	259.0000	245.0000	(5.405)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	155.0000	146.0000	(5.806)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,035.0000	2,011.0000	(1.179)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	326.0000	337.0000	3.374	0	0	0
15/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,341.0000	3,365.0000	0.718	0	0	0
15/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,160.0000	8,135.0000	(0.306)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	549.0000	567.0000	3.279	0	0	0
15/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	138.0000	130.0000	(5.797)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	255.0000	264.0000	3.529	0	0	0
15/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,660.0000	5,636.0000	(0.424)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,944.0000	1,969.0000	1.286	0	0	0
15/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	513.0000	531.0000	3.509	0	0	0
15/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	479.0000	495.0000	3.340	0	0	0
15/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,013.0000	3,988.0000	(0.623)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,342.0000	2,365.0000	0.982	0	0	0
15/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,913.0000	3,888.0000	(0.639)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,160.0000	6,136.0000	(0.390)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	96.0000	90.0000	(6.250)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,293.0000	2,315.0000	0.959	0	0	0
15/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,010.0000	7,986.0000	(0.300)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,093.0000	2,117.0000	1.147	0	0	0
15/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,241.0000	4,265.0000	0.566	0	0	0
15/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	123.0000	116.0000	(5.691)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,994.0000	2,018.0000	1.204	0	0	0
15/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,760.0000	7,736.0000	(0.309)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	586.0000	605.0000	3.242	0	0	0
15/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,303.0000	1,327.0000	1.842	0	0	0
15/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	383.0000	396.0000	3.394	0	0	0
15/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,141.0000	4,165.0000	0.580	0	0	0
15/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,664.0000	3,639.0000	(0.682)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,937.0000	1,913.0000	(1.239)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,060.0000	6,036.0000	(0.396)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,010.0000	5,986.0000	(0.399)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
15/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,351.0000	1,376.0000	1.850	0	0	0
15/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,162.0000	4,138.0000	(0.577)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,810.0000	5,786.0000	(0.413)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,863.0000	3,839.0000	(0.621)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,341.0000	4,365.0000	0.553	0	0	0
15/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,910.0000	5,886.0000	(0.406)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,060.0000	8,035.0000	(0.310)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,860.0000	5,836.0000	(0.410)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
15/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	965.0000	989.0000	2.487	0	0	0
15/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,810.0000	7,786.0000	(0.307)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,694.0000	1,671.0000	(1.358)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	109.0000	103.0000	(5.505)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,760.0000	5,736.0000	(0.417)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,860.0000	7,836.0000	(0.305)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,193.0000	2,216.0000	1.049	0	0	0
15/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,888.0000	1,865.0000	(1.218)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,062.0000	4,038.0000	(0.591)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
15/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,156.0000	1,180.0000	2.076	0	0	0
15/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,212.0000	4,188.0000	(0.570)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,083.0000	2,060.0000	(1.104)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,813.0000	3,789.0000	(0.629)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	29.0000	30.0000	3.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,791.0000	2,815.0000	0.860	0	0	0
15/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,791.0000	3,815.0000	0.633	0	0	0
15/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	746.0000	767.0000	2.815	0	0	0
15/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,941.0000	2,965.0000	0.816	0	0	0
15/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,191.0000	3,215.0000	0.752	0	0	0
15/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	549.0000	567.0000	3.279	0	0	0
15/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
15/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
15/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,991.0000	4,015.0000	0.601	0	0	0
15/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,141.0000	3,165.0000	0.764	0	0	0
15/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	664.0000	684.0000	3.012	0	0	0
15/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,991.0000	3,015.0000	0.802	0	0	0
15/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,156.0000	1,180.0000	2.076	0	0	0
15/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	191.0000	197.0000	3.141	0	0	0
15/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,243.0000	2,265.0000	0.981	0	0	0
15/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,181.0000	2,157.0000	(1.100)	0	0	0
15/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,840.0000	1,816.0000	(1.304)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	109.0000	103.0000	(5.505)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,841.0000	3,865.0000	0.625	0	0	0
15/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,714.0000	3,689.0000	(0.673)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,241.0000	3,265.0000	0.741	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,191.0000	4,215.0000	0.573	0	0	0
15/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,143.0000	2,166.0000	1.073	0	0	0
15/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	451.0000	432.0000	(4.213)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,763.0000	3,739.0000	(0.638)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,710.0000	5,686.0000	(0.420)	0	0	0
15/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	525.0000	506.0000	(3.619)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	166.0000	171.0000	3.012	0	0	0
15/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,254.0000	1,278.0000	1.914	0	0	0
15/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,791.0000	1,768.0000	(1.284)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,205.0000	1,229.0000	1.992	0	0	0
15/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,841.0000	2,865.0000	0.845	0	0	0
15/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	315.0000	299.0000	(5.079)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	875.0000	898.0000	2.629	0	0	0
15/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	255.0000	264.0000	3.529	0	0	0
15/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,710.0000	7,686.0000	(0.311)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,845.0000	1,869.0000	1.301	0	0	0
15/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	624.0000	644.0000	3.205	0	0	0
15/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	192.0000	181.0000	(5.729)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,210.0000	8,185.0000	(0.305)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	354.0000	366.0000	3.390	0	0	0
15/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,210.0000	6,186.0000	(0.386)	0	0	0
15/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	413.0000	428.0000	3.632	0	0	0
15/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	173.0000	163.0000	(5.780)	0	0	0

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15/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,895.0000	1,919.0000	1.266	0	0	0
15/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,891.0000	2,915.0000	0.830	0	0	0
15/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	920.0000	943.0000	2.500	0	0	0
15/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,960.0000	5,936.0000	(0.403)	0	0	0
15/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	23.0000	23.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,963.0000	3,938.0000	(0.631)	0	0	0
15/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,132.0000	2,108.0000	(1.126)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,960.0000	7,936.0000	(0.302)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,110.0000	6,086.0000	(0.393)	0	0	0
15/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,891.0000	3,915.0000	0.617	0	0	0
15/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,044.0000	2,067.0000	1.125	0	0	0
15/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,041.0000	4,065.0000	0.594	0	0	0
15/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,041.0000	3,065.0000	0.789	0	0	0
15/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,059.0000	1,083.0000	2.266	0	0	0
15/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,112.0000	4,088.0000	(0.584)	0	0	0
15/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,110.0000	8,085.0000	(0.308)	0	0	0
15/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,986.0000	1,962.0000	(1.208)	0	0	0
15/10/2009	ZAAD	2010/06/14			Currency Future	6.7803	6.8031	0.336	0.0000	0.0000	750
15/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,821.0000	7,798.0000	(0.294)	0	0	0
15/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0

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15/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
15/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	377.0000	386.0000	2.387	0	0	0
15/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,032.0000	3,054.0000	0.726	0	0	0
15/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,256.0000	1,278.0000	1.752	0	0	0
15/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	401.0000	410.0000	2.244	0	0	0
15/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,039.0000	2,061.0000	1.079	0	0	0
15/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,798.0000	1,776.0000	(1.224)	0	0	0
15/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	505.0000	518.0000	2.574	0	0	0
15/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,236.0000	2,259.0000	1.029	0	0	0
15/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	355.0000	363.0000	2.254	0	0	0
15/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,828.0000	3,805.0000	(0.601)	0	0	0
15/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,729.0000	3,706.0000	(0.617)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,822.0000	5,800.0000	(0.378)	0	0	0
15/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,771.0000	7,748.0000	(0.296)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	347.0000	333.0000	(4.035)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,972.0000	5,950.0000	(0.368)	0	0	0
15/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,723.0000	5,700.0000	(0.402)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,130.0000	4,153.0000	0.557	0	0	0
15/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
15/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	65.0000	65.0000	-	0	0	0

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15/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	375.0000	360.0000	(4.000)	0	0	0
15/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,878.0000	3,855.0000	(0.593)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,971.0000	7,948.0000	(0.289)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	6,022.0000	6,000.0000	(0.365)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,845.0000	1,823.0000	(1.192)	0	0	0
15/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,286.0000	2,309.0000	1.006	0	0	0
15/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	295.0000	282.0000	(4.407)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,872.0000	5,850.0000	(0.375)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	8,021.0000	7,998.0000	(0.287)	0	0	0
15/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,231.0000	3,254.0000	0.712	0	0	0
15/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	320.0000	307.0000	(4.063)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,871.0000	7,848.0000	(0.292)	0	0	0
15/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	4,027.0000	4,004.0000	(0.571)	0	0	0
15/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,977.0000	3,954.0000	(0.578)	0	0	0
15/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,941.0000	1,919.0000	(1.133)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	2,036.0000	2,014.0000	(1.081)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,230.0000	4,253.0000	0.544	0	0	0
15/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,893.0000	1,871.0000	(1.162)	0	0	0
15/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	2,084.0000	2,062.0000	(1.056)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,030.0000	4,053.0000	0.571	0	0	0
15/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,779.0000	3,756.0000	(0.609)	0	0	0
15/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
15/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,065.0000	1,086.0000	1.972	0	0	0

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15/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,773.0000	5,750.0000	(0.398)	0	0	0
15/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,160.0000	1,181.0000	1.810	0	0	0
15/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	2,982.0000	3,005.0000	0.771	0	0	0
15/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
15/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,131.0000	3,154.0000	0.735	0	0	0
15/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,018.0000	1,038.0000	1.965	0	0	0
15/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	6,122.0000	6,099.0000	(0.376)	0	0	0
15/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
15/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	8,121.0000	8,098.0000	(0.283)	0	0	0
15/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,137.0000	2,160.0000	1.076	0	0	0
15/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	1,989.0000	2,012.0000	1.156	0	0	0
15/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,280.0000	4,303.0000	0.537	0	0	0
15/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	2,178.0000	2,155.0000	(1.056)	0	0	0
15/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
15/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	3,980.0000	4,003.0000	0.578	0	0	0
15/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	4,126.0000	4,103.0000	(0.557)	0	0	0
15/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,281.0000	3,304.0000	0.701	0	0	0
15/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,180.0000	4,203.0000	0.550	0	0	0
15/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	932.0000	951.0000	2.039	0	0	0
15/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,208.0000	1,229.0000	1.738	0	0	0
15/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
15/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,304.0000	1,326.0000	1.687	0	0	0
15/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	10.0000	10.0000	-	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
15/10/2009	ZAAD 2010/06/14	14.50	Put	Currency Future	7,721.0000	7,698.0000	(0.298)	0	0	0
15/10/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2010/06/14	4.90	Call	Currency Future	1,891.0000	1,913.0000	1.163	0	0	0
15/10/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	3,181.0000	3,204.0000	0.723	0	0	0
15/10/2009	ZAAD 2010/06/14	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/10/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/10/2009	ZAAD 2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/10/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,187.0000	2,210.0000	1.052	0	0	0
15/10/2009	ZAAD 2010/06/14	3.90	Call	Currency Future	2,882.0000	2,905.0000	0.798	0	0	0
15/10/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/10/2009	ZAAD 2010/06/14	2.90	Call	Currency Future	3,880.0000	3,903.0000	0.593	0	0	0
15/10/2009	ZAAD 2010/06/14	6.50	Put	Currency Future	225.0000	214.0000	(4.889)	0	0	0
15/10/2009	ZAAD 2010/06/14	6.60	Call	Currency Future	451.0000	461.0000	2.217	0	0	0
15/10/2009	ZAAD 2010/06/14	6.90	Call	Currency Future	319.0000	326.0000	2.194	0	0	0
15/10/2009	ZAAD 2010/06/14	6.90	Put	Currency Future	439.0000	423.0000	(3.645)	0	0	0
15/10/2009	ZAAD 2010/06/14	6.60	Put	Currency Future	270.0000	258.0000	(4.444)	0	0	0
15/10/2009	ZAAD 2010/06/14	6.65	Call	Currency Future	425.0000	435.0000	2.353	0	0	0
15/10/2009	ZAAD 2010/06/14	6.55	Call	Currency Future	477.0000	489.0000	2.516	0	0	0

Grand Total: **1,035,236**