



Derivatives High/Low Report

High/Low for 22/10/2009

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
22/10/2009	\$ / R 2009/12/14			Currency Future	7.4486	7.5321	1.121	7.7300	7.4600	347,276
22/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	9.0000	12.0000	33.333	0	0	100
22/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	983.0000	911.0000	(7.325)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
22/10/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,252.0000	3,169.0000	(2.552)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,449.0000	2,532.0000	3.389	0	0	0
22/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	343.0000	299.0000	(12.828)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,174.0000	1,098.0000	(6.474)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,852.0000	2,769.0000	(2.910)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,301.0000	4,218.0000	(1.930)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	5,001.0000	4,918.0000	(1.660)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	546.0000	622.0000	13.919	0	0	0
22/10/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	720.0000	800.0000	11.111	0	0	0
22/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,751.0000	4,668.0000	(1.747)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,007.0000	1,926.0000	(4.036)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	63.0000	84.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,503.0000	2,421.0000	(3.276)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,401.0000	4,318.0000	(1.886)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	325.0000	388.0000	19.385	0	0	0
22/10/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	142.0000	181.0000	27.465	0	0	0
22/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	798.0000	731.0000	(8.396)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,454.0000	2,371.0000	(3.382)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
22/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,901.0000	4,818.0000	(1.694)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,801.0000	7,718.0000	(1.064)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,951.0000	7,868.0000	(1.044)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	128.0000	164.0000	28.125	0	0	1,000
22/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	379.0000	332.0000	(12.401)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	11,185
22/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,174.0000	1,098.0000	(6.474)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,901.0000	4,818.0000	(1.694)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,201.0000	6,118.0000	(1.338)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	379.0000	332.0000	(12.401)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,760.0000	1,680.0000	(4.545)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	578.0000	519.0000	(10.208)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,851.0000	4,768.0000	(1.711)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
22/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,952.0000	2,869.0000	(2.812)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,901.0000	5,818.0000	(1.407)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,803.0000	2,719.0000	(2.997)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,999.0000	3,082.0000	2.768	0	0	0
22/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	128.0000	164.0000	28.125	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	32.0000	43.0000	34.375	0	0	247
22/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,501.0000	5,418.0000	(1.509)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	6,001.0000	5,918.0000	(1.383)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,550.0000	1,633.0000	5.355	0	0	0
22/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,301.0000	7,218.0000	(1.137)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	844.0000	775.0000	(8.175)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	174.0000	219.0000	25.862	0	0	0
22/10/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
22/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,351.0000	4,268.0000	(1.908)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	455.0000	403.0000	(11.429)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,201.0000	1,285.0000	6.994	0	0	0
22/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	77.0000	101.0000	31.169	0	0	200
22/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	664.0000	602.0000	(9.337)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,202.0000	3,119.0000	(2.592)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,699.0000	2,782.0000	3.075	0	0	0
22/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	42.0000	57.0000	35.714	0	0	100
22/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	455.0000	403.0000	(11.429)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,551.0000	5,468.0000	(1.495)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,851.0000	7,768.0000	(1.057)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	214.0000	182.0000	(14.953)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	104.0000	136.0000	30.769	0	0	10
22/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,102.0000	3,019.0000	(2.676)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,126.0000	1,051.0000	(6.661)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	265.0000	323.0000	21.887	0	0	0
22/10/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	127.0000	106.0000	(16.535)	0	0	100
22/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,465.0000	1,386.0000	(5.392)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
22/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
22/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,101.0000	6,018.0000	(1.360)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,551.0000	6,468.0000	(1.267)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,101.0000	8,018.0000	(1.025)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	104.0000	136.0000	30.769	0	0	0
22/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	109.0000	92.0000	(15.596)	69	69	5,100
22/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	77.0000	101.0000	31.169	0	0	0
22/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,030.0000	958.0000	(6.990)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,908.0000	1,827.0000	(4.245)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,799.0000	2,882.0000	2.965	0	0	0
22/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,053.0000	1,136.0000	7.882	0	0	0
22/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	358.0000	424.0000	18.436	0	0	0
22/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	417.0000	367.0000	(11.990)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	13.0000	18.0000	38.462	0	0	15,512
22/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	578.0000	519.0000	(10.208)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	94.0000	123.0000	30.851	0	0	0
22/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	29.0000	40.0000	37.931	0	0	0
22/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,106.0000	2,025.0000	(3.846)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,452.0000	3,368.0000	(2.433)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
22/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	57.0000	47.0000	(17.544)	41	41	100
22/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	16.0000	22.0000	37.500	0	0	75
22/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,351.0000	5,268.0000	(1.551)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	4.0000	4.0000	-	0	0	0

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22/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	115.0000	149.0000	29.565	0	0	0
22/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,951.0000	5,868.0000	(1.395)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	936.0000	865.0000	(7.585)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,451.0000	7,368.0000	(1.114)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	115.0000	149.0000	29.565	0	0	0
22/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,151.0000	7,068.0000	(1.161)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	3,000
22/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,251.0000	6,168.0000	(1.328)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,351.0000	6,268.0000	(1.307)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	20.0000	28.0000	40.000	0	0	0
22/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	675.0000	754.0000	11.704	0	0	0
22/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,701.0000	7,618.0000	(1.078)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	506.0000	579.0000	14.427	0	0	0
22/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	57.0000	76.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,602.0000	3,518.0000	(2.332)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,651.0000	5,568.0000	(1.469)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
22/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/10/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,399.0000	3,482.0000	2.442	0	0	0
22/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	212.0000	264.0000	24.528	0	0	0
22/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
22/10/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,051.0000	4,968.0000	(1.643)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,222.0000	1,146.0000	(6.219)	0	0	0
22/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,899.0000	3,982.0000	2.129	0	0	0
22/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	812.0000	894.0000	10.099	0	0	0
22/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,049.0000	2,132.0000	4.051	0	0	0
22/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	417.0000	367.0000	(11.990)	372	372	200
22/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	47.0000	63.0000	34.043	0	0	87
22/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	890.0000	820.0000	(7.865)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,057.0000	1,975.0000	(3.986)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,201.0000	5,118.0000	(1.596)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,514.0000	1,435.0000	(5.218)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,399.0000	2,482.0000	3.460	0	0	0
22/10/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,999.0000	2,082.0000	4.152	0	0	0
22/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,049.0000	3,132.0000	2.722	0	0	0
22/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	708.0000	644.0000	(9.040)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	38.0000	52.0000	36.842	0	0	0
22/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,354.0000	2,272.0000	(3.483)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
22/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,549.0000	2,632.0000	3.256	0	0	0
22/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,799.0000	1,883.0000	4.669	0	0	0
22/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,003.0000	1,086.0000	8.275	0	0	0
22/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	753.0000	687.0000	(8.765)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	17.0000	24.0000	41.176	0	0	0
22/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,901.0000	5,818.0000	(1.407)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	907.0000	989.0000	9.041	0	0	0
22/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,901.0000	7,818.0000	(1.050)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,367.0000	1,290.0000	(5.633)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,318.0000	1,241.0000	(5.842)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,302.0000	3,218.0000	(2.544)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	189.0000	160.0000	(15.344)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	495.0000	441.0000	(10.909)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,101.0000	4,018.0000	(2.024)	0	0	0
22/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
22/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,465.0000	1,386.0000	(5.392)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,552.0000	3,468.0000	(2.365)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,251.0000	4,168.0000	(1.952)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,402.0000	3,318.0000	(2.469)	0	0	0
22/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,600.0000	1,683.0000	5.188	0	0	0
22/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	51.0000	69.0000	35.294	0	0	0
22/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
22/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,553.0000	2,471.0000	(3.212)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	6,051.0000	5,968.0000	(1.372)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	546.0000	622.0000	13.919	0	0	0
22/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,270.0000	1,193.0000	(6.063)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,352.0000	3,268.0000	(2.506)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,451.0000	5,368.0000	(1.523)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,599.0000	2,682.0000	3.194	0	0	0
22/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	238.0000	292.0000	22.689	0	0	13,513
22/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,450.0000	1,533.0000	5.724	0	0	0
22/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,199.0000	2,282.0000	3.774	0	0	0
22/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
22/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,416.0000	1,338.0000	(5.508)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,809.0000	1,729.0000	(4.422)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	631.0000	709.0000	12.361	0	0	0
22/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,400.0000	1,484.0000	6.000	0	0	0
22/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	14.0000	20.0000	42.857	0	0	0
22/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	379.0000	332.0000	(12.401)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,703.0000	2,620.0000	(3.071)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,602.0000	3,518.0000	(2.332)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	128.0000	164.0000	28.125	0	0	0
22/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	166.0000	140.0000	(15.663)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	212.0000	264.0000	24.528	0	0	21
22/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	275.0000	237.0000	(13.818)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	798.0000	731.0000	(8.396)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,601.0000	5,518.0000	(1.482)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,152.0000	1,235.0000	7.205	0	0	0
22/10/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,199.0000	3,282.0000	2.595	0	0	0
22/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	7,001.0000	6,918.0000	(1.186)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	174.0000	219.0000	25.862	0	0	0
22/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	890.0000	820.0000	(7.865)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,601.0000	6,518.0000	(1.257)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,351.0000	7,268.0000	(1.129)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	214.0000	182.0000	(14.953)	0	0	10
22/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,299.0000	2,382.0000	3.610	0	0	0
22/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,503.0000	2,421.0000	(3.276)	0	0	0
22/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,149.0000	3,232.0000	2.636	0	0	0
22/10/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	4,002.0000	3,918.0000	(2.099)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	47.0000	63.0000	34.043	0	0	0
22/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	12.0000	17.0000	41.667	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
22/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,751.0000	6,668.0000	(1.229)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,149.0000	2,232.0000	3.862	0	0	0
22/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	20.0000	28.0000	40.000	0	0	0
22/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
22/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,501.0000	7,418.0000	(1.107)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,499.0000	2,582.0000	3.321	0	0	0
22/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,949.0000	2,032.0000	4.259	0	0	0
22/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,649.0000	2,732.0000	3.133	0	0	0
22/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,699.0000	1,783.0000	4.944	0	0	0
22/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,751.0000	8,668.0000	(0.948)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	192.0000	240.0000	25.000	0	0	747
22/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,305.0000	2,222.0000	(3.601)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,703.0000	2,620.0000	(3.071)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,149.0000	4,232.0000	2.000	0	0	0
22/10/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,500.0000	1,583.0000	5.533	0	0	0
22/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	275.0000	237.0000	(13.818)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,514.0000	1,435.0000	(5.218)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,102.0000	3,019.0000	(2.676)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,502.0000	3,418.0000	(2.399)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,601.0000	8,518.0000	(0.965)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	68.0000	56.0000	(17.647)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,222.0000	1,146.0000	(6.219)	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
22/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,701.0000	4,618.0000	(1.766)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,201.0000	4,118.0000	(1.976)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,401.0000	6,318.0000	(1.297)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,601.0000	4,518.0000	(1.804)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,251.0000	1,334.0000	6.635	0	0	0
22/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	157.0000	199.0000	26.752	0	0	39
22/10/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	588.0000	665.0000	13.095	0	0	0
22/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,649.0000	1,733.0000	5.094	0	0	0
22/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,499.0000	3,582.0000	2.372	0	0	0
22/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	466.0000	539.0000	15.665	0	0	0
22/10/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	308.0000	267.0000	(13.312)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,653.0000	2,570.0000	(3.129)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,249.0000	2,332.0000	3.691	0	0	0
22/10/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	2,949.0000	3,032.0000	2.815	0	0	0
22/10/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,101.0000	7,018.0000	(1.169)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,851.0000	6,768.0000	(1.212)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	11.0000	16.0000	45.455	0	0	0
22/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,101.0000	4,018.0000	(2.024)	0	0	0
22/10/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	146.0000	122.0000	(16.438)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,851.0000	8,768.0000	(0.938)	0	0	0
22/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	38.0000	52.0000	36.842	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	294.0000	355.0000	20.748	0	0	0
22/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,299.0000	3,382.0000	2.516	0	0	0
22/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	243.0000	208.0000	(14.403)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,201.0000	5,118.0000	(1.596)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,401.0000	7,318.0000	(1.121)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,958.0000	1,877.0000	(4.137)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,951.0000	8,868.0000	(0.927)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	859.0000	941.0000	9.546	0	0	0
22/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,001.0000	8,918.0000	(0.922)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	936.0000	865.0000	(7.585)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,078.0000	1,004.0000	(6.865)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,801.0000	4,718.0000	(1.729)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,599.0000	3,682.0000	2.306	0	0	0
22/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,099.0000	2,182.0000	3.954	0	0	0
22/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,126.0000	1,051.0000	(6.661)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,651.0000	7,568.0000	(1.085)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	69.0000	92.0000	33.333	0	0	2,560
22/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,449.0000	3,532.0000	2.406	0	0	0
22/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,030.0000	958.0000	(6.990)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,801.0000	8,718.0000	(0.943)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	621.0000	560.0000	(9.823)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	26.0000	36.0000	38.462	0	0	0
22/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	7.0000	10.0000	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
22/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,205.0000	2,123.0000	(3.719)	0	0	0
22/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,849.0000	1,933.0000	4.543	0	0	0
22/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,352.0000	3,268.0000	(2.506)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,201.0000	4,118.0000	(1.976)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,801.0000	6,718.0000	(1.220)	0	0	0
22/10/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,102.0000	1,185.0000	7.532	0	0	0
22/10/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,401.0000	8,318.0000	(0.988)	0	0	0
22/10/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,501.0000	6,418.0000	(1.277)	0	0	0
22/10/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,951.0000	6,868.0000	(1.194)	0	0	0
22/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
22/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,401.0000	5,318.0000	(1.537)	0	0	0
22/10/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,201.0000	8,118.0000	(1.012)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	35.0000	48.0000	37.143	0	0	50
22/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	29.0000	40.0000	37.931	0	0	0
22/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,753.0000	2,670.0000	(3.015)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,661.0000	1,581.0000	(4.816)	0	0	0
22/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,501.0000	8,418.0000	(0.976)	0	0	0
22/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,849.0000	2,932.0000	2.913	0	0	0
22/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,901.0000	6,818.0000	(1.203)	0	0	0
22/10/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	955.0000	1,038.0000	8.691	0	0	0
22/10/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,651.0000	8,568.0000	(0.959)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,899.0000	2,982.0000	2.863	0	0	0
22/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,249.0000	3,332.0000	2.555	0	0	0
22/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	429.0000	499.0000	16.317	0	0	0
22/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
22/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,051.0000	6,968.0000	(1.177)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	80.0000	67.0000	(16.250)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
22/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,901.0000	8,818.0000	(0.932)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	85.0000	112.0000	31.765	0	0	1,700
22/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,563.0000	1,484.0000	(5.054)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	536.0000	480.0000	(10.448)	0	0	100
22/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,651.0000	4,568.0000	(1.785)	0	0	0
22/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,051.0000	8,968.0000	(0.917)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,350.0000	1,434.0000	6.222	0	0	0
22/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,551.0000	8,468.0000	(0.971)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
22/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	3,002.0000	2,919.0000	(2.765)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,151.0000	6,068.0000	(1.349)	0	0	0
22/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,859.0000	1,778.0000	(4.357)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,349.0000	3,432.0000	2.478	0	0	0
22/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,007.0000	1,926.0000	(4.036)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,349.0000	2,432.0000	3.533	0	0	0
22/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	63.0000	84.0000	33.333	0	0	100
22/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,351.0000	4,268.0000	(1.908)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,859.0000	1,778.0000	(4.357)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,099.0000	3,182.0000	2.678	0	0	0
22/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,549.0000	3,632.0000	2.339	0	0	0
22/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	664.0000	602.0000	(9.337)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
22/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,603.0000	2,520.0000	(3.189)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,651.0000	6,568.0000	(1.248)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,752.0000	3,668.0000	(2.239)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,852.0000	3,768.0000	(2.181)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,270.0000	1,193.0000	(6.063)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,451.0000	8,368.0000	(0.982)	0	0	0
22/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,701.0000	8,618.0000	(0.954)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,652.0000	3,568.0000	(2.300)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,711.0000	1,630.0000	(4.734)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,802.0000	3,718.0000	(2.209)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,416.0000	1,338.0000	(5.508)	0	0	0
22/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
22/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	14.0000	20.0000	42.857	0	0	0
22/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	392.0000	460.0000	17.347	0	0	0
22/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,051.0000	7,968.0000	(1.031)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,851.0000	4,768.0000	(1.711)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,799.0000	3,882.0000	2.185	0	0	0
22/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,902.0000	2,819.0000	(2.860)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,301.0000	1,384.0000	6.380	0	0	0
22/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,051.0000	3,968.0000	(2.049)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,404.0000	2,321.0000	(3.453)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	94.0000	78.0000	(17.021)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,151.0000	4,068.0000	(2.000)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,401.0000	4,318.0000	(1.886)	0	0	0
22/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,701.0000	6,618.0000	(1.239)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,551.0000	4,468.0000	(1.824)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	358.0000	424.0000	18.436	0	0	0
22/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,702.0000	3,618.0000	(2.269)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,949.0000	4,032.0000	2.102	0	0	0
22/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,653.0000	2,570.0000	(3.129)	0	0	0
22/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	109.0000	92.0000	(15.596)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,152.0000	3,069.0000	(2.633)	0	0	0
22/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,699.0000	3,782.0000	2.244	0	0	0
22/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.30	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
22/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,052.0000	2,969.0000	(2.720)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,404.0000	2,321.0000	(3.453)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,852.0000	3,768.0000	(2.181)	0	0	0
22/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,451.0000	4,368.0000	(1.865)	0	0	0
22/10/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,251.0000	8,168.0000	(1.006)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,749.0000	2,832.0000	3.019	0	0	0
22/10/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,749.0000	3,832.0000	2.214	0	0	0
22/10/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,451.0000	6,368.0000	(1.287)	0	0	0
22/10/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,749.0000	1,833.0000	4.803	0	0	0
22/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	766.0000	846.0000	10.444	0	0	0
22/10/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,255.0000	2,173.0000	(3.636)	0	0	0
22/10/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,899.0000	1,982.0000	4.371	0	0	0
22/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/10/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,902.0000	3,818.0000	(2.153)	0	0	0
22/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	907.0000	989.0000	9.041	0	0	0
22/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,760.0000	1,680.0000	(4.545)	0	0	0
22/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,899.0000	3,982.0000	2.129	0	0	0
22/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
22/10/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,151.0000	8,068.0000	(1.018)	0	0	0
22/10/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,501.0000	4,418.0000	(1.844)	0	0	0
22/10/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,301.0000	6,218.0000	(1.317)	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
22/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,101.0000	5,018.0000	(1.627)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,401.0000	5,318.0000	(1.537)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,301.0000	8,218.0000	(1.000)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,049.0000	4,132.0000	2.050	0	0	0
22/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,849.0000	3,932.0000	2.156	0	0	0
22/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,649.0000	3,732.0000	2.275	0	0	0
22/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,156.0000	2,074.0000	(3.803)	0	0	0
22/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,649.0000	2,732.0000	3.133	0	0	0
22/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,753.0000	2,670.0000	(3.015)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,156.0000	2,074.0000	(3.803)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,851.0000	5,768.0000	(1.419)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,952.0000	3,868.0000	(2.126)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,367.0000	1,290.0000	(5.633)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,151.0000	5,068.0000	(1.611)	0	0	0
22/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
22/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,951.0000	4,868.0000	(1.676)	0	0	0
22/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,651.0000	4,568.0000	(1.785)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,255.0000	2,173.0000	(3.636)	0	0	0
22/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,451.0000	4,368.0000	(1.865)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,751.0000	5,668.0000	(1.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,351.0000	5,268.0000	(1.551)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,351.0000	8,268.0000	(0.994)	0	0	0
22/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,649.0000	1,733.0000	5.094	0	0	0
22/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	675.0000	754.0000	11.704	0	0	0
22/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,251.0000	5,168.0000	(1.581)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,661.0000	1,581.0000	(4.816)	0	0	0
22/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,003.0000	1,086.0000	8.275	0	0	0
22/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,651.0000	5,568.0000	(1.469)	0	0	0
22/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
22/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,801.0000	5,718.0000	(1.431)	0	0	0
22/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,999.0000	2,082.0000	4.152	0	0	0
22/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,999.0000	4,082.0000	2.076	0	0	0
22/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,999.0000	3,082.0000	2.768	0	0	0
22/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	8,001.0000	7,918.0000	(1.037)	0	0	0
22/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,099.0000	4,182.0000	2.025	0	0	0
22/10/2009	\$ / R	2010/03/15			Currency Future	7.5759	7.6620	1.136	7.7400	7.6800	31,503
22/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	847.0000	786.0000	(7.202)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	116.0000	133.0000	14.655	0	0	0
22/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
22/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	51.0000	13.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	69.0000	60.0000	(13.043)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	173.0000	198.0000	14.451	0	0	0
22/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	806.0000	746.0000	(7.444)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,803.0000	2,721.0000	(2.925)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,206.0000	1,288.0000	6.799	0	0	0
22/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,540.0000	1,625.0000	5.519	0	0	0
22/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,981.0000	2,067.0000	4.341	0	0	0
22/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	202.0000	231.0000	14.356	0	0	0
22/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	106.0000	122.0000	15.094	0	0	0
22/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
22/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,127.0000	5,041.0000	(1.677)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	726.0000	669.0000	(7.851)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,280.0000	1,210.0000	(5.469)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,295.0000	3,212.0000	(2.519)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,428.0000	2,514.0000	3.542	0	0	0
22/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,528.0000	2,614.0000	3.402	0	0	0
22/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
22/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	739.0000	810.0000	9.608	0	0	0
22/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,376.0000	5,290.0000	(1.600)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,657.0000	2,575.0000	(3.086)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,824.0000	7,738.0000	(1.099)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,727.0000	2,813.0000	3.154	0	0	0
22/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,022.0000	1,101.0000	7.730	0	0	0
22/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,677.0000	2,763.0000	3.213	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	666.0000	734.0000	10.210	0	0	0
22/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	396.0000	446.0000	12.626	0	0	114
22/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,417.0000	1,344.0000	(5.152)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,078.0000	1,999.0000	(3.802)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,245.0000	3,162.0000	(2.558)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,225.0000	6,139.0000	(1.382)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,176.0000	4,262.0000	2.059	0	0	0
22/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,977.0000	3,063.0000	2.889	0	0	0
22/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	373.0000	332.0000	(10.992)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	312.0000	354.0000	13.462	0	0	0
22/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	93.0000	106.0000	13.978	0	0	0
22/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,791.0000	1,714.0000	(4.299)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	895.0000	972.0000	8.603	0	0	0
22/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,159.0000	1,241.0000	7.075	0	0	0
22/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	349.0000	394.0000	12.894	0	0	27
22/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,938.0000	3,854.0000	(2.133)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,126.0000	3,212.0000	2.751	0	0	0
22/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	113.0000	98.0000	(13.274)	0	0	500
22/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	225.0000	256.0000	13.778	0	0	0
22/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	67.0000	76.0000	13.433	0	0	0
22/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	190.0000	166.0000	(12.632)	0	0	110
22/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	649.0000	594.0000	(8.475)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,852.0000	2,770.0000	(2.875)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,926.0000	4,012.0000	2.191	0	0	0
22/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
22/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	321.0000	284.0000	(11.526)	0	0	200
22/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	250.0000	285.0000	14.000	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
22/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,591.0000	3,508.0000	(2.311)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,426.0000	5,340.0000	(1.585)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,602.0000	1,528.0000	(4.619)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	476.0000	532.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	575.0000	523.0000	(9.043)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	888.0000	826.0000	(6.982)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
22/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,425.0000	6,339.0000	(1.339)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
22/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,432.0000	4,347.0000	(1.918)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,130.0000	2,215.0000	3.991	0	0	0
22/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
22/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,333.0000	4,248.0000	(1.962)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,276.0000	5,191.0000	(1.611)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
22/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,833.0000	1,918.0000	4.637	0	0	0
22/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,235.0000	1,165.0000	(5.668)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,102.0000	1,035.0000	(6.080)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
22/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,690.0000	3,606.0000	(2.276)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
22/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,078.0000	1,999.0000	(3.802)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,696.0000	1,620.0000	(4.481)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,827.0000	2,913.0000	3.042	0	0	0
22/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	111.0000	127.0000	14.414	0	0	0
22/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,575.0000	6,489.0000	(1.308)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,928.0000	4,843.0000	(1.725)	0	0	0
22/10/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	229.0000	201.0000	(12.227)	0	0	0
22/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,735.0000	1,820.0000	4.899	0	0	0
22/10/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,229.0000	2,315.0000	3.858	0	0	0
22/10/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	295.0000	335.0000	13.559	0	0	10
22/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	264.0000	301.0000	14.015	0	0	4,000
22/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	436.0000	392.0000	(10.092)	0	0	0
22/10/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	128.0000	147.0000	14.844	0	0	0
22/10/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,366.0000	2,285.0000	(3.423)	0	0	0
22/10/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,481.0000	4,396.0000	(1.897)	0	0	0
22/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,559.0000	2,478.0000	(3.165)	0	0	0
22/10/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	469.0000	423.0000	(9.808)	0	0	100
22/10/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,641.0000	3,557.0000	(2.307)	0	0	0
22/10/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	296.0000	262.0000	(11.486)	0	0	0
22/10/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,179.0000	2,265.0000	3.947	0	0	0
22/10/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,253.0000	1,336.0000	6.624	0	0	0
22/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,559.0000	2,478.0000	(3.165)	0	0	0
22/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
22/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,226.0000	3,312.0000	2.666	0	0	0
22/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,317.0000	2,237.0000	(3.453)	0	0	0
22/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,462.0000	2,382.0000	(3.249)	0	0	0
22/10/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,526.0000	5,440.0000	(1.556)	0	0	0
22/10/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,476.0000	5,390.0000	(1.570)	0	0	0
22/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	296.0000	262.0000	(11.486)	0	0	0
22/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	539.0000	489.0000	(9.276)	0	0	0
22/10/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	182.0000	208.0000	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
22/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	89.0000	102.0000	14.607	0	0	0
22/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,542.0000	3,458.0000	(2.372)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
22/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	448.0000	502.0000	12.054	0	0	0
22/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,269.0000	2,189.0000	(3.526)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,657.0000	2,575.0000	(3.086)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	422.0000	474.0000	12.322	0	0	0
22/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,234.0000	4,150.0000	(1.984)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,740.0000	3,656.0000	(2.246)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,754.0000	2,673.0000	(2.941)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	273.0000	240.0000	(12.088)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
22/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,463.0000	1,390.0000	(4.990)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,414.0000	2,333.0000	(3.355)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,476.0000	3,562.0000	2.474	0	0	0
22/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	422.0000	474.0000	12.322	0	0	0
22/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	49.0000	13.953	0	0	28,586
22/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,925.0000	5,839.0000	(1.451)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,326.0000	5,241.0000	(1.596)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,067.0000	1,148.0000	7.591	0	0	0
22/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,176.0000	3,262.0000	2.708	0	0	0
22/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	75.0000	86.0000	14.667	0	0	18,339
22/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,015.0000	950.0000	(6.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,125.0000	2,046.0000	(3.718)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	101.0000	116.0000	14.851	0	0	0
22/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,576.0000	5,490.0000	(1.542)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	702.0000	771.0000	9.829	0	0	0
22/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	566.0000	628.0000	10.954	0	0	0
22/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	18,339
22/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,371.0000	1,299.0000	(5.252)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,740.0000	3,656.0000	(2.246)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,325.0000	1,254.0000	(5.358)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,478.0000	2,564.0000	3.471	0	0	0
22/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,030.0000	2,116.0000	4.236	0	0	0
22/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,027.0000	4,942.0000	(1.691)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,396.0000	1,479.0000	5.946	0	0	0
22/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,492.0000	3,409.0000	(2.377)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	97.0000	111.0000	14.433	0	0	0
22/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,978.0000	4,892.0000	(1.728)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,098.0000	3,015.0000	(2.679)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,934.0000	1,856.0000	(4.033)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	372.0000	420.0000	12.903	0	0	15,890
22/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,649.0000	1,574.0000	(4.548)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	141.0000	162.0000	14.894	0	0	0
22/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
22/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,878.0000	3,794.0000	(2.166)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,531.0000	4,446.0000	(1.876)	0	0	0
22/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	250.0000	220.0000	(12.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	346.0000	308.0000	(10.983)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	28,586
22/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,511.0000	2,430.0000	(3.226)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,245.0000	3,162.0000	(2.558)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,492.0000	1,576.0000	5.630	0	0	0
22/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,625.0000	6,539.0000	(1.298)	0	0	0
22/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,974.0000	8,888.0000	(0.958)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	126.0000	109.0000	(13.492)	0	0	4,005
22/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	404.0000	362.0000	(10.396)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	134.0000	154.0000	14.925	0	0	15,890
22/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
22/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
22/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	632.0000	698.0000	10.443	0	0	0
22/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,624.0000	8,538.0000	(0.997)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	436.0000	392.0000	(10.092)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	330.0000	374.0000	13.333	0	0	279
22/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,058.0000	992.0000	(6.238)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	148.0000	170.0000	14.865	0	0	0
22/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,803.0000	2,721.0000	(2.925)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,999.0000	2,917.0000	(2.734)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,074.0000	7,988.0000	(1.065)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	156.0000	136.0000	(12.821)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	213.0000	243.0000	14.085	0	0	5,000
22/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,729.0000	4,644.0000	(1.797)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	972.0000	908.0000	(6.584)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,789.0000	3,705.0000	(2.217)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,706.0000	2,624.0000	(3.030)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,025.0000	5,939.0000	(1.427)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,024.0000	8,938.0000	(0.953)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	687.0000	631.0000	(8.151)	0	0	0
22/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	156.0000	179.0000	14.744	0	0	0
22/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,675.0000	5,590.0000	(1.498)	0	0	0
22/10/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	505.0000	563.0000	11.485	0	0	0
22/10/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,378.0000	2,464.0000	3.616	0	0	0
22/10/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	372.0000	420.0000	12.903	0	0	0
22/10/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,509.0000	1,435.0000	(4.904)	0	0	0
22/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,779.0000	4,694.0000	(1.779)	0	0	0
22/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,027.0000	3,113.0000	2.841	0	0	0
22/10/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	7,024.0000	6,938.0000	(1.224)	0	0	0
22/10/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	815.0000	889.0000	9.080	0	0	0
22/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
22/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,754.0000	2,673.0000	(2.941)	0	0	0
22/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,789.0000	3,705.0000	(2.217)	0	0	0
22/10/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,838.0000	1,761.0000	(4.189)	0	0	0
22/10/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
22/10/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	346.0000	308.0000	(10.983)	0	0	0
22/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
22/10/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
22/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,080.0000	2,166.0000	4.135	0	0	0
22/10/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	312.0000	354.0000	13.462	0	0	350
22/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
22/10/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,627.0000	2,713.0000	3.274	0	0	0
22/10/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	100.0000	87.0000	(13.000)	0	0	0
22/10/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,376.0000	3,462.0000	2.547	0	0	0
22/10/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	89.0000	77.0000	(13.483)	0	0	5,000
22/10/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	279.0000	318.0000	13.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,874.0000	8,788.0000	(0.969)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,556.0000	1,481.0000	(4.820)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,791.0000	1,714.0000	(4.299)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
22/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,474.0000	8,388.0000	(1.015)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,113.0000	1,194.0000	7.278	0	0	0
22/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	192.0000	219.0000	14.063	0	0	279
22/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	82.0000	93.0000	13.415	0	0	0
22/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,492.0000	3,409.0000	(2.377)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,075.0000	5,989.0000	(1.416)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
22/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,637.0000	1,722.0000	5.192	0	0	0
22/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,686.0000	1,771.0000	5.042	0	0	0
22/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,877.0000	2,963.0000	2.989	0	0	0
22/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	504.0000	456.0000	(9.524)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	766.0000	707.0000	(7.702)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	776.0000	849.0000	9.407	0	0	0
22/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,775.0000	6,689.0000	(1.269)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,882.0000	1,968.0000	4.570	0	0	0
22/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,076.0000	3,163.0000	2.828	0	0	0
22/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,348.0000	1,431.0000	6.157	0	0	0
22/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,393.0000	3,310.0000	(2.446)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	31.0000	36.0000	16.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,824.0000	8,738.0000	(0.975)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,317.0000	2,237.0000	(3.453)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	979.0000	1,057.0000	7.967	0	0	0
22/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,774.0000	8,688.0000	(0.980)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	936.0000	1,014.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	930.0000	867.0000	(6.774)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,875.0000	6,789.0000	(1.251)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	122.0000	140.0000	14.754	0	0	0
22/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
22/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,173.0000	2,094.0000	(3.636)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,328.0000	2,414.0000	3.694	0	0	0
22/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
22/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,344.0000	3,261.0000	(2.482)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,463.0000	1,390.0000	(4.990)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,825.0000	6,739.0000	(1.260)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,680.0000	4,594.0000	(1.838)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	535.0000	595.0000	11.215	0	0	0
22/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,424.0000	8,338.0000	(1.021)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,975.0000	6,888.0000	(1.247)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,589.0000	1,673.0000	5.286	0	0	0
22/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,147.0000	3,064.0000	(2.637)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	89.0000	102.0000	14.607	0	0	0
22/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,077.0000	4,992.0000	(1.674)	0	0	0
22/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	209.0000	183.0000	(12.440)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,048.0000	2,966.0000	(2.690)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,475.0000	6,389.0000	(1.328)	0	0	0
22/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,674.0000	8,588.0000	(0.991)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	598.0000	663.0000	10.870	0	0	0
22/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,576.0000	3,662.0000	2.405	0	0	0
22/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,146.0000	1,078.0000	(5.934)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,030.0000	1,951.0000	(3.892)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,625.0000	5,540.0000	(1.511)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,675.0000	6,589.0000	(1.288)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	173.0000	151.0000	(12.717)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,511.0000	2,430.0000	(3.226)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,839.0000	3,755.0000	(2.188)	0	0	0
22/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,878.0000	4,793.0000	(1.743)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,574.0000	8,488.0000	(1.003)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,098.0000	3,015.0000	(2.679)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,525.0000	6,439.0000	(1.318)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,326.0000	3,412.0000	2.586	0	0	0
22/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,577.0000	2,663.0000	3.337	0	0	0
22/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,591.0000	3,508.0000	(2.311)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,526.0000	3,612.0000	2.439	0	0	0
22/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,886.0000	1,809.0000	(4.083)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,221.0000	2,142.0000	(3.557)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,344.0000	3,261.0000	(2.482)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,777.0000	2,863.0000	3.097	0	0	0
22/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,932.0000	2,017.0000	4.400	0	0	0
22/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,580.0000	4,495.0000	(1.856)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,190.0000	1,121.0000	(5.798)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
22/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,300.0000	1,383.0000	6.385	0	0	0
22/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,776.0000	3,862.0000	2.278	0	0	0
22/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,925.0000	6,838.0000	(1.256)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,426.0000	3,512.0000	2.510	0	0	0
22/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,024.0000	7,938.0000	(1.072)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
22/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,927.0000	3,013.0000	2.938	0	0	0
22/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,279.0000	2,365.0000	3.774	0	0	0
22/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	67.0000	76.0000	13.433	0	0	0
22/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,775.0000	5,689.0000	(1.489)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,630.0000	4,545.0000	(1.836)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,924.0000	8,838.0000	(0.964)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,382.0000	4,298.0000	(1.917)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,276.0000	3,362.0000	2.625	0	0	0
22/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,524.0000	8,438.0000	(1.009)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,444.0000	1,528.0000	5.817	0	0	0
22/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
22/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,074.0000	6,988.0000	(1.216)	0	0	0
22/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,901.0000	2,819.0000	(2.827)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,999.0000	2,917.0000	(2.734)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,125.0000	2,046.0000	(3.718)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,934.0000	1,856.0000	(4.033)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,284.0000	4,199.0000	(1.984)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,074.0000	8,988.0000	(0.948)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
22/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,724.0000	8,638.0000	(0.986)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
22/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,725.0000	6,639.0000	(1.279)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,875.0000	5,789.0000	(1.464)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,608.0000	2,527.0000	(3.106)	0	0	0
22/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,608.0000	2,527.0000	(3.106)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
22/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,779.0000	4,694.0000	(1.779)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,950.0000	2,868.0000	(2.780)	0	0	0
22/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,829.0000	4,743.0000	(1.781)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	72.0000	82.0000	13.889	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,269.0000	2,189.0000	(3.526)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
22/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,542.0000	3,458.0000	(2.372)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,048.0000	2,966.0000	(2.690)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,696.0000	1,620.0000	(4.481)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,414.0000	2,333.0000	(3.355)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	237.0000	270.0000	13.924	0	0	0
22/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,784.0000	1,869.0000	4.765	0	0	0
22/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,825.0000	5,739.0000	(1.476)	0	0	0
22/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,744.0000	1,667.0000	(4.415)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,196.0000	3,113.0000	(2.597)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,888.0000	3,804.0000	(2.160)	0	0	0
22/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	611.0000	558.0000	(8.674)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,975.0000	5,889.0000	(1.439)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,924.0000	7,838.0000	(1.085)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,086.0000	4,002.0000	(2.056)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,839.0000	3,755.0000	(2.188)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,125.0000	6,039.0000	(1.404)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,037.0000	3,953.0000	(2.081)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,076.0000	4,162.0000	2.110	0	0	0
22/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,982.0000	1,903.0000	(3.986)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,443.0000	3,359.0000	(2.440)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
22/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	69.0000	79.0000	14.493	0	0	0
22/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,185.0000	4,100.0000	(2.031)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
22/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,037.0000	3,953.0000	(2.081)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,988.0000	3,904.0000	(2.106)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	79.0000	68.0000	(13.924)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,295.0000	3,212.0000	(2.519)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,838.0000	1,761.0000	(4.189)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,224.0000	8,138.0000	(1.046)	0	0	0
22/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
22/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,136.0000	4,051.0000	(2.055)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,173.0000	2,094.0000	(3.636)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	854.0000	930.0000	8.899	0	0	0
22/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,234.0000	4,150.0000	(1.984)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,325.0000	6,239.0000	(1.360)	0	0	0
22/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,602.0000	1,528.0000	(4.619)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,375.0000	6,289.0000	(1.349)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,284.0000	4,199.0000	(1.984)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,725.0000	5,639.0000	(1.502)	0	0	0
22/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,877.0000	2,963.0000	2.989	0	0	0
22/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,882.0000	1,968.0000	4.570	0	0	0
22/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	936.0000	1,014.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,124.0000	8,038.0000	(1.059)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,876.0000	3,962.0000	2.219	0	0	0
22/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,274.0000	8,188.0000	(1.039)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,726.0000	3,812.0000	2.308	0	0	0
22/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,275.0000	6,189.0000	(1.371)	0	0	0
22/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,324.0000	8,238.0000	(1.033)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,676.0000	3,762.0000	2.339	0	0	0
22/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,026.0000	4,112.0000	2.136	0	0	0
22/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,976.0000	4,062.0000	2.163	0	0	0
22/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,027.0000	3,113.0000	2.841	0	0	0
22/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,030.0000	2,116.0000	4.236	0	0	0
22/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,974.0000	7,888.0000	(1.079)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,067.0000	1,148.0000	7.591	0	0	0
22/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
22/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,126.0000	4,212.0000	2.084	0	0	0
22/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,126.0000	3,212.0000	2.751	0	0	0
22/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,130.0000	2,215.0000	3.991	0	0	0
22/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,159.0000	1,241.0000	7.075	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,874.0000	7,788.0000	(1.092)	0	0	0
22/10/2009	\$ / R	2010/06/14			Currency Future	7.7032	7.7920	1.153	7.8200	7.5700	17,230
22/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	466.0000	426.0000	(8.584)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	529.0000	485.0000	(8.318)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,006.0000	946.0000	(5.964)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,053.0000	1,131.0000	7.407	0	0	0
22/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	800.0000	868.0000	8.500	0	0	0
22/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
22/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	412.0000	375.0000	(8.981)	0	0	130
22/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	155.0000	173.0000	11.613	0	0	21,795
22/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
22/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	293.0000	264.0000	(9.898)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,817.0000	5,730.0000	(1.496)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,618.0000	5,532.0000	(1.531)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,212.0000	2,300.0000	3.978	0	0	0
22/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	515.0000	567.0000	10.097	0	0	390
22/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,652.0000	1,581.0000	(4.298)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	150.0000	168.0000	12.000	0	0	0
22/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	939.0000	1,013.0000	7.881	0	0	0
22/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,469.0000	5,383.0000	(1.572)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	470.0000	518.0000	10.213	0	0	0
22/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,562.0000	1,492.0000	(4.481)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,236.0000	4,152.0000	(1.983)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	646.0000	706.0000	9.288	0	0	0
22/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,441.0000	2,363.0000	(3.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,697.0000	1,626.0000	(4.184)	0	0	0
22/10/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
22/10/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,205.0000	3,294.0000	2.777	0	0	0
22/10/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	116.0000	129.0000	11.207	0	0	0
22/10/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,973.0000	1,898.0000	(3.801)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,844.0000	3,760.0000	(2.185)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
22/10/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,113.0000	2,037.0000	(3.597)	0	0	0
22/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
22/10/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
22/10/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
22/10/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,006.0000	3,095.0000	2.961	0	0	0
22/10/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	903.0000	975.0000	7.973	0	0	0
22/10/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	497.0000	455.0000	(8.451)	0	0	0
22/10/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	629.0000	581.0000	(7.631)	0	0	0
22/10/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	76.0000	84.0000	10.526	0	0	0
22/10/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,743.0000	1,671.0000	(4.131)	0	0	0
22/10/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
22/10/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,631.0000	1,717.0000	5.273	0	0	0
22/10/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,774.0000	2,694.0000	(2.884)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,501.0000	3,418.0000	(2.371)	0	0	0
22/10/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	810.0000	756.0000	(6.667)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	39.0000	44.0000	12.821	0	0	21,978
22/10/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,919.0000	2,838.0000	(2.775)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,187.0000	4,103.0000	(2.006)	0	0	0
22/10/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,629.0000	4,544.0000	(1.836)	0	0	0
22/10/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	250.0000	278.0000	11.200	0	0	0
22/10/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	165.0000	184.0000	11.515	0	0	0
22/10/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,341.0000	1,275.0000	(4.922)	0	0	0
22/10/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
22/10/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	136.0000	121.0000	(11.029)	0	0	0
22/10/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
22/10/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	565.0000	620.0000	9.735	0	0	0
22/10/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,046.0000	986.0000	(5.736)	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
22/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	382.0000	423.0000	10.733	0	0	0
22/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	195.0000	217.0000	11.282	0	0	0
22/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,822.0000	2,742.0000	(2.835)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
22/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,559.0000	2,647.0000	3.439	0	0	0
22/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,821.0000	1,908.0000	4.778	0	0	0
22/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,647.0000	3,564.0000	(2.276)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	540.0000	593.0000	9.815	0	0	0
22/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,482.0000	4,397.0000	(1.896)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
22/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,726.0000	2,647.0000	(2.898)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,696.0000	3,613.0000	(2.246)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
22/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,135.0000	1,215.0000	7.048	0	0	0
22/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,159.0000	2,083.0000	(3.520)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,975.0000	4,889.0000	(1.729)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,907.0000	2,995.0000	3.027	0	0	0
22/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,383.0000	4,299.0000	(1.916)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	529.0000	485.0000	(8.318)	0	0	300
22/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	629.0000	581.0000	(7.631)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,802.0000	7,716.0000	(1.102)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
22/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	362.0000	328.0000	(9.392)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,312.0000	6,225.0000	(1.378)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,966.0000	5,879.0000	(1.458)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,917.0000	2,005.0000	4.591	0	0	0
22/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
22/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,014.0000	2,102.0000	4.369	0	0	0
22/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	259.0000	288.0000	11.197	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
22/10/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	176.0000	196.0000	11.364	0	0	0
22/10/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	123.0000	137.0000	11.382	0	0	0
22/10/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,925.0000	4,840.0000	(1.726)	0	0	0
22/10/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,459.0000	2,548.0000	3.619	0	0	0
22/10/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,668.0000	5,581.0000	(1.535)	0	0	0
22/10/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
22/10/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	279.0000	310.0000	11.111	0	0	0
22/10/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
22/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	146.0000	163.0000	11.644	0	0	0
22/10/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,708.0000	2,796.0000	3.250	0	0	0
22/10/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,678.0000	4,593.0000	(1.817)	0	0	0
22/10/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
22/10/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	386.0000	351.0000	(9.067)	0	0	0
22/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,093.0000	1,171.0000	7.136	0	0	0
22/10/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	664.0000	615.0000	(7.380)	0	0	0
22/10/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	926.0000	868.0000	(6.263)	0	0	0
22/10/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	216.0000	241.0000	11.574	0	0	0
22/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
22/10/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,870.0000	2,790.0000	(2.787)	0	0	0
22/10/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
22/10/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	111.0000	99.0000	(10.811)	0	0	0
22/10/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,403.0000	3,321.0000	(2.410)	0	0	0
22/10/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,907.0000	6,821.0000	(1.245)	0	0	0
22/10/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	382.0000	423.0000	10.733	0	0	0
22/10/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,213.0000	1,149.0000	(5.276)	0	0	0
22/10/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	182.0000	203.0000	11.538	0	0	0
22/10/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	2,020.0000	1,945.0000	(3.713)	0	0	0
22/10/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,580.0000	4,495.0000	(1.856)	0	0	0
22/10/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,265.0000	1,347.0000	6.482	0	0	0
22/10/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,991.0000	3,907.0000	(2.105)	0	0	0
22/10/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,014.0000	1,091.0000	7.594	0	0	0
22/10/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,370.0000	5,284.0000	(1.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,757.0000	2,846.0000	3.228	0	0	0
22/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,584.0000	1,670.0000	5.429	0	0	0
22/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	123.0000	109.0000	(11.382)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	353.0000	391.0000	10.765	0	0	0
22/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	137.0000	153.0000	11.679	0	0	3,163
22/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	595.0000	549.0000	(7.731)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,473.0000	1,404.0000	(4.684)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,355.0000	3,272.0000	(2.474)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,509.0000	2,597.0000	3.507	0	0	0
22/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,857.0000	6,771.0000	(1.254)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	367.0000	407.0000	10.899	0	0	0
22/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	398.0000	441.0000	10.804	0	0	0
22/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	313.0000	348.0000	11.182	0	0	0
22/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	735.0000	800.0000	8.844	0	0	0
22/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	700.0000	649.0000	(7.286)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	87.0000	96.0000	10.345	0	0	0
22/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,826.0000	4,741.0000	(1.761)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,608.0000	2,697.0000	3.413	0	0	0
22/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,942.0000	3,858.0000	(2.131)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,807.0000	2,896.0000	3.171	0	0	0
22/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
22/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	432.0000	477.0000	10.417	0	0	21,795
22/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,798.0000	9,710.0000	(0.898)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,583.0000	2,504.0000	(3.058)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
22/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,537.0000	1,623.0000	5.595	0	0	0
22/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	339.0000	376.0000	10.914	0	0	0
22/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,745.0000	3,662.0000	(2.216)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	89.0000	79.0000	(11.236)	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
22/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
22/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	232.0000	208.0000	(10.345)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,717.0000	5,631.0000	(1.504)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	773.0000	720.0000	(6.856)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
22/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
22/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
22/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	736.0000	684.0000	(7.065)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	78.0000	86.0000	10.256	0	0	0
22/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,056.0000	3,144.0000	2.880	0	0	0
22/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,155.0000	3,244.0000	2.821	0	0	0
22/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,893.0000	3,809.0000	(2.158)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	432.0000	477.0000	10.417	0	0	200
22/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	74.0000	82.0000	10.811	0	0	0
22/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,203.0000	4,292.0000	2.118	0	0	0
22/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,550.0000	3,467.0000	(2.338)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
22/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,015.0000	5,929.0000	(1.430)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,063.0000	2,151.0000	4.266	0	0	0
22/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	767.0000	834.0000	8.735	0	0	0
22/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	415.0000	459.0000	10.602	0	0	0
22/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,607.0000	1,536.0000	(4.418)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,015.0000	2,934.0000	(2.687)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	134.0000	149.0000	11.194	0	0	0
22/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,967.0000	2,886.0000	(2.730)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	214.0000	192.0000	(10.280)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,834.0000	1,761.0000	(3.980)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,073.0000	4,988.0000	(1.676)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,531.0000	4,446.0000	(1.876)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,767.0000	5,681.0000	(1.491)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,916.0000	5,829.0000	(1.471)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,024.0000	4,938.0000	(1.712)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	470.0000	518.0000	10.213	0	0	0
22/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,560.0000	6,473.0000	(1.326)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	196.0000	176.0000	(10.204)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,040.0000	3,956.0000	(2.079)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	466.0000	426.0000	(8.584)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	450.0000	497.0000	10.444	0	0	233
22/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
22/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,773.0000	1,860.0000	4.907	0	0	0
22/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,609.0000	6,523.0000	(1.301)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	232.0000	258.0000	11.207	0	0	0
22/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,087.0000	1,026.0000	(5.612)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,052.0000	7,965.0000	(1.080)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	67.0000	74.0000	10.448	0	0	0
22/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,221.0000	1,303.0000	6.716	0	0	0
22/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,129.0000	1,066.0000	(5.580)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,774.0000	2,694.0000	(2.884)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,206.0000	2,130.0000	(3.445)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,063.0000	2,982.0000	(2.644)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	439.0000	400.0000	(8.884)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,171.0000	1,107.0000	(5.465)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
22/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,599.0000	3,516.0000	(2.306)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,794.0000	3,711.0000	(2.188)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
22/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	326.0000	362.0000	11.043	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	241.0000	268.0000	11.203	0	0	0
22/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	160.0000	178.0000	11.250	0	0	21,978
22/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,808.0000	6,721.0000	(1.278)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	492.0000	542.0000	10.163	0	0	0
22/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
22/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
22/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	134.0000	149.0000	11.194	0	0	0
22/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,954.0000	4,043.0000	2.251	0	0	0
22/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	100.0000	89.0000	(11.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
22/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
22/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,536.0000	2,457.0000	(3.115)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	338.0000	306.0000	(9.467)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,347.0000	2,269.0000	(3.323)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
22/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
22/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,385.0000	1,318.0000	(4.838)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	591.0000	648.0000	9.645	0	0	0
22/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
22/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,880.0000	1,807.0000	(3.883)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,355.0000	3,444.0000	2.653	0	0	0
22/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,106.0000	7,019.0000	(1.224)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	188.0000	210.0000	11.702	0	0	0
22/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,880.0000	1,807.0000	(3.883)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,725.0000	1,812.0000	5.043	0	0	0
22/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,360.0000	2,448.0000	3.729	0	0	0
22/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,162.0000	2,250.0000	4.070	0	0	0
22/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
22/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,099.0000	9,011.0000	(0.967)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	78.0000	86.0000	10.256	0	0	0
22/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,309.0000	1,392.0000	6.341	0	0	0
22/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,519.0000	5,433.0000	(1.558)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,334.0000	4,250.0000	(1.938)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,600.0000	8,513.0000	(1.012)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,160.0000	3,079.0000	(2.563)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,758.0000	6,672.0000	(1.273)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	976.0000	1,051.0000	7.684	0	0	0
22/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
22/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,899.0000	8,812.0000	(0.978)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,517.0000	1,448.0000	(4.548)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
22/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,550.0000	8,463.0000	(1.018)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	170.0000	190.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,441.0000	2,363.0000	(3.195)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	142.0000	158.0000	11.268	0	0	0
22/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,504.0000	3,593.0000	2.540	0	0	0
22/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,869.0000	1,956.0000	4.655	0	0	0
22/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,123.0000	5,037.0000	(1.679)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,554.0000	3,643.0000	2.504	0	0	0
22/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,788.0000	1,716.0000	(4.027)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
22/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	272.0000	245.0000	(9.926)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,049.0000	8,962.0000	(0.961)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	562.0000	517.0000	(8.007)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
22/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	130.0000	144.0000	10.769	0	0	0
22/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,510.0000	6,424.0000	(1.321)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,491.0000	1,576.0000	5.701	0	0	0
22/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,965.0000	2,053.0000	4.478	0	0	0
22/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,460.0000	6,374.0000	(1.331)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,429.0000	1,361.0000	(4.759)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	164.0000	147.0000	(10.366)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,321.0000	5,235.0000	(1.616)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	705.0000	768.0000	8.936	0	0	0
22/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	251.0000	226.0000	(9.960)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	65.0000	72.0000	10.769	0	0	0
22/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	887.0000	830.0000	(6.426)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,927.0000	1,852.0000	(3.892)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
22/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,500.0000	8,413.0000	(1.024)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	868.0000	939.0000	8.180	0	0	0
22/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,455.0000	3,543.0000	2.547	0	0	0
22/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,066.0000	1,991.0000	(3.630)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,876.0000	4,790.0000	(1.764)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
22/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,056.0000	6,970.0000	(1.219)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,750.0000	8,662.0000	(1.006)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,405.0000	3,493.0000	2.584	0	0	0
22/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,112.0000	3,030.0000	(2.635)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,658.0000	2,746.0000	3.311	0	0	0
22/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	301.0000	335.0000	11.296	0	0	0
22/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,253.0000	2,176.0000	(3.418)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
22/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,399.0000	1,483.0000	6.004	0	0	0
22/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,410.0000	2,498.0000	3.651	0	0	0
22/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,956.0000	3,045.0000	3.011	0	0	0
22/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	848.0000	793.0000	(6.486)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	209.0000	232.0000	11.005	0	0	0
22/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,445.0000	1,529.0000	5.813	0	0	0
22/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,678.0000	1,764.0000	5.125	0	0	0
22/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	290.0000	322.0000	11.034	0	0	140
22/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,298.0000	1,232.0000	(5.085)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,255.0000	3,344.0000	2.734	0	0	0
22/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,679.0000	2,599.0000	(2.986)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,106.0000	3,194.0000	2.833	0	0	0
22/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,261.0000	2,349.0000	3.892	0	0	0
22/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,800.0000	8,712.0000	(1.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	675.0000	737.0000	9.185	0	0	0
22/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,654.0000	3,743.0000	2.436	0	0	0
22/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,450.0000	8,363.0000	(1.030)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,255.0000	1,190.0000	(5.179)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,850.0000	8,762.0000	(0.994)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,300.0000	2,223.0000	(3.348)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,432.0000	4,348.0000	(1.895)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	833.0000	903.0000	8.403	0	0	0
22/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	35.0000	39.0000	11.429	0	0	29,759
22/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,488.0000	2,410.0000	(3.135)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	269.0000	299.0000	11.152	0	0	0
22/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,973.0000	1,898.0000	(3.801)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	92.0000	102.0000	10.870	0	0	0
22/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,659.0000	6,572.0000	(1.307)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,006.0000	6,920.0000	(1.228)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,420.0000	5,334.0000	(1.587)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	201.0000	224.0000	11.443	0	0	0
22/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,300.0000	2,223.0000	(3.348)	0	0	0
22/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,650.0000	8,563.0000	(1.006)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,857.0000	2,945.0000	3.080	0	0	0
22/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,113.0000	2,201.0000	4.165	0	0	0
22/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,093.0000	1,171.0000	7.136	0	0	0
22/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	82.0000	91.0000	10.976	0	0	0
22/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
22/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
22/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,452.0000	3,370.0000	(2.375)	0	0	0
22/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	966.0000	907.0000	(6.108)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,014.0000	2,102.0000	4.369	0	0	0
22/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	82.0000	91.0000	10.976	0	0	0
22/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,999.0000	8,912.0000	(0.967)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	75.0000	66.0000	(12.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	97.0000	108.0000	11.340	0	0	0
22/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,002.0000	7,915.0000	(1.087)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	55.0000	62.0000	12.727	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,394.0000	2,316.0000	(3.258)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,178.0000	1,258.0000	6.791	0	0	0
22/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	180.0000	161.0000	(10.556)	0	0	0
22/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,361.0000	6,275.0000	(1.352)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
22/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,679.0000	2,599.0000	(2.986)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
22/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,006.0000	3,095.0000	2.961	0	0	0
22/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,728.0000	4,643.0000	(1.798)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,253.0000	2,176.0000	(3.418)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,206.0000	2,130.0000	(3.445)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,004.0000	4,092.0000	2.198	0	0	0
22/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
22/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,351.0000	8,264.0000	(1.042)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	137.0000	153.0000	11.679	0	0	26,596
22/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
22/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,834.0000	1,761.0000	(3.980)	0	0	0
22/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	103.0000	115.0000	11.650	0	0	0
22/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	84.0000	94.0000	11.905	0	0	0
22/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	103.0000	115.0000	11.650	0	0	0
22/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,054.0000	4,142.0000	2.171	0	0	0
22/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,777.0000	4,692.0000	(1.779)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
22/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,347.0000	2,269.0000	(3.323)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,726.0000	2,647.0000	(2.898)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,201.0000	8,114.0000	(1.061)	0	0	0
22/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,773.0000	1,860.0000	4.907	0	0	0
22/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,631.0000	2,552.0000	(3.003)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,063.0000	2,982.0000	(2.644)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
22/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	67.0000	74.0000	10.448	0	0	0
22/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	903.0000	975.0000	7.973	0	0	0
22/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,024.0000	4,938.0000	(1.712)	0	0	0
22/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
22/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
22/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
22/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,804.0000	3,893.0000	2.340	0	0	0
22/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,006.0000	6,920.0000	(1.228)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,285.0000	4,201.0000	(1.960)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,089.0000	4,005.0000	(2.054)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
22/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,251.0000	8,164.0000	(1.054)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,757.0000	2,846.0000	3.228	0	0	0
22/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,065.0000	5,978.0000	(1.434)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,213.0000	6,126.0000	(1.400)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,262.0000	6,176.0000	(1.373)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,754.0000	3,843.0000	2.371	0	0	0
22/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,904.0000	3,993.0000	2.280	0	0	0
22/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,907.0000	2,995.0000	3.027	0	0	0
22/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,704.0000	3,793.0000	2.403	0	0	0
22/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,301.0000	8,214.0000	(1.048)	0	0	0
22/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,917.0000	2,005.0000	4.591	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
22/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,014.0000	1,091.0000	7.594	0	0	0
22/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,952.0000	7,865.0000	(1.094)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,101.0000	8,015.0000	(1.062)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
22/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,138.0000	4,054.0000	(2.030)	0	0	0
22/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
22/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	111.0000	99.0000	(10.811)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,114.0000	6,028.0000	(1.407)	0	0	0
22/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
22/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,854.0000	3,943.0000	2.309	0	0	0
22/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,151.0000	8,064.0000	(1.067)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,163.0000	6,077.0000	(1.395)	0	0	0
22/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,902.0000	7,815.0000	(1.101)	0	0	0
22/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,104.0000	4,192.0000	2.144	0	0	0
22/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	\$ / R	2010/09/13			Currency Future	7.8306	7.9224	1.172	0.0000	0.0000	0
22/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	519.0000	567.0000	9.249	0	0	0
22/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	740.0000	691.0000	(6.622)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	488.0000	450.0000	(7.787)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	555.0000	605.0000	9.009	0	0	0
22/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	619.0000	673.0000	8.724	0	0	0
22/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	575.0000	533.0000	(7.304)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	575.0000	533.0000	(7.304)	0	0	0
22/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	705.0000	658.0000	(6.667)	0	0	0
22/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	470.0000	514.0000	9.362	0	0	0
22/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	427.0000	467.0000	9.368	0	0	0
22/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	596.0000	649.0000	8.893	0	0	0
22/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	515.0000	476.0000	(7.573)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	555.0000	605.0000	9.009	0	0	409

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	846.0000	795.0000	(6.028)	0	0	0
22/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	455.0000	498.0000	9.451	0	0	0
22/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	775.0000	725.0000	(6.452)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	544.0000	503.0000	(7.537)	0	0	0
22/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	486.0000	531.0000	9.259	0	0	0
22/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	883.0000	830.0000	(6.002)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	574.0000	626.0000	9.059	0	0	0
22/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	537.0000	585.0000	8.939	0	0	0
22/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	413.0000	452.0000	9.443	0	0	0
22/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	606.0000	563.0000	(7.096)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	639.0000	594.0000	(7.042)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,444.0000	2,535.0000	3.723	0	0	0
22/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	65.0000	72.0000	10.769	0	0	0
22/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,501.0000	1,586.0000	5.663	0	0	0
22/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	144.0000	158.0000	9.722	0	0	0
22/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,683.0000	3,774.0000	2.471	0	0	0
22/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	296.0000	271.0000	(8.446)	0	0	0
22/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,381.0000	2,305.0000	(3.192)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,434.0000	3,525.0000	2.650	0	0	0
22/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	827.0000	893.0000	7.981	0	0	0
22/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	339.0000	311.0000	(8.260)	0	0	0
22/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
22/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,613.0000	2,536.0000	(2.947)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	770.0000	833.0000	8.182	0	0	0
22/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
22/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	138.0000	151.0000	9.420	0	0	0
22/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,537.0000	4,452.0000	(1.873)	0	0	0
22/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,707.0000	2,629.0000	(2.881)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
22/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	388.0000	425.0000	9.536	0	0	585
22/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,340.0000	8,250.0000	(1.079)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,489.0000	8,399.0000	(1.060)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	179.0000	196.0000	9.497	0	0	0
22/10/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,506.0000	6,418.0000	(1.353)	0	0	0
22/10/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,006.0000	2,096.0000	4.487	0	0	0
22/10/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	\$ / R 2010/09/13	5.85	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/10/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,142.0000	8,053.0000	(1.093)	0	0	0
22/10/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	958.0000	903.0000	(5.741)	0	0	0
22/10/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	2,987.0000	3,078.0000	3.047	0	0	0
22/10/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	3,982.0000	4,073.0000	2.285	0	0	0
22/10/2009	\$ / R 2010/09/13	6.85	Call	Currency Future	1,125.0000	1,203.0000	6.933	0	0	0
22/10/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,198.0000	2,123.0000	(3.412)	0	0	0
22/10/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	6,062.0000	5,974.0000	(1.452)	0	0	0
22/10/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	144.0000	130.0000	(9.722)	0	0	0
22/10/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	919.0000	989.0000	7.617	0	0	0
22/10/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
22/10/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	80.0000	88.0000	10.000	0	0	0
22/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,726.0000	1,813.0000	5.041	0	0	0
22/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	4,100.0000	4,015.0000	(2.073)	0	0	0
22/10/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,590.0000	1,676.0000	5.409	0	0	0
22/10/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/10/2009	\$ / R 2010/09/13	15.85	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
22/10/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,542.0000	2,633.0000	3.580	0	0	0
22/10/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,690.0000	2,781.0000	3.383	0	0	0
22/10/2009	\$ / R 2010/09/13	15.85	Put	Currency Future	8,043.0000	7,954.0000	(1.107)	0	0	0
22/10/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
22/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,567.0000	2,489.0000	(3.039)	0	0	0
22/10/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	238.0000	217.0000	(8.824)	0	0	0
22/10/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
22/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	147.0000	162.0000	10.204	0	0	0
22/10/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	154.0000	169.0000	9.740	0	0	0
22/10/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	276.0000	252.0000	(8.696)	0	0	0
22/10/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,474.0000	2,397.0000	(3.112)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,888.0000	2,979.0000	3.151	0	0	0
22/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
22/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,488.0000	4,403.0000	(1.894)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,912.0000	2,001.0000	4.655	0	0	0
22/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
22/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,032.0000	4,123.0000	2.257	0	0	0
22/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,457.0000	6,368.0000	(1.378)	0	0	0
22/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,053.0000	1,128.0000	7.123	0	0	0
22/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	183.0000	201.0000	9.836	0	0	0
22/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	172.0000	156.0000	(9.302)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
22/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,036.0000	3,128.0000	3.030	0	0	0
22/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	162.0000	177.0000	9.259	0	0	0
22/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,196.0000	4,112.0000	(2.002)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,533.0000	3,625.0000	2.604	0	0	0
22/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,391.0000	4,306.0000	(1.936)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,054.0000	2,143.0000	4.333	0	0	0
22/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,789.0000	2,880.0000	3.263	0	0	0
22/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,160.0000	6,072.0000	(1.429)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,358.0000	6,270.0000	(1.384)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,093.0000	8,003.0000	(1.112)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,439.0000	8,349.0000	(1.066)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	158.0000	143.0000	(9.494)	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
22/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	170.0000	186.0000	9.412	0	0	0
22/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,152.0000	2,078.0000	(3.439)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,088.0000	1,165.0000	7.077	0	0	0
22/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,819.0000	1,906.0000	4.783	0	0	0
22/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,289.0000	2,214.0000	(3.277)	0	0	0
22/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
22/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	174.0000	191.0000	9.770	0	0	0
22/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	984.0000	1,057.0000	7.419	0	0	0
22/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,051.0000	3,967.0000	(2.074)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	203.0000	185.0000	(8.867)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,937.0000	3,029.0000	3.132	0	0	0
22/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,782.0000	3,874.0000	2.433	0	0	0
22/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,959.0000	2,048.0000	4.543	0	0	0
22/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,086.0000	3,177.0000	2.949	0	0	0
22/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,994.0000	7,905.0000	(1.113)	0	0	0
22/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,243.0000	2,169.0000	(3.299)	0	0	0
22/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
22/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
22/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,148.0000	4,064.0000	(2.025)	0	0	0
22/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,111.0000	6,023.0000	(1.440)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,739.0000	2,831.0000	3.359	0	0	0
22/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,772.0000	1,860.0000	4.966	0	0	0
22/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	951.0000	1,023.0000	7.571	0	0	0
22/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,732.0000	3,824.0000	2.465	0	0	0
22/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,882.0000	3,974.0000	2.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
22/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	220.0000	200.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
22/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,427.0000	2,351.0000	(3.131)	0	0	0
22/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	158.0000	173.0000	9.494	0	0	0
22/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,635.0000	1,721.0000	5.260	0	0	0
22/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	857.0000	924.0000	7.818	0	0	0
22/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,291.0000	8,201.0000	(1.086)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,592.0000	2,683.0000	3.511	0	0	0
22/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,308.0000	6,220.0000	(1.395)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,342.0000	4,257.0000	(1.958)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
22/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	73.0000	80.0000	9.589	0	0	0
22/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,081.0000	4,173.0000	2.254	0	0	0
22/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,932.0000	4,024.0000	2.340	0	0	0
22/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,102.0000	2,192.0000	4.282	0	0	0
22/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,583.0000	3,675.0000	2.568	0	0	0
22/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,635.0000	4,549.0000	(1.855)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
22/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,012.0000	5,925.0000	(1.447)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,605.0000	6,517.0000	(1.332)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,588.0000	8,498.0000	(1.048)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,241.0000	8,151.0000	(1.092)	0	0	0
22/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,259.0000	6,171.0000	(1.406)	0	0	0
22/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,294.0000	4,209.0000	(1.980)	0	0	0
22/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
22/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,162.0000	1,241.0000	6.799	0	0	0
22/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,202.0000	1,283.0000	6.739	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	2,061.0000	1,988.0000	(3.542)	0	0	0
22/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	192.0000	210.0000	9.375	0	0	0
22/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	113.0000	102.0000	(9.735)	0	0	0
22/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,954.0000	3,870.0000	(2.124)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,913.0000	5,826.0000	(1.471)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,895.0000	7,805.0000	(1.140)	0	0	0
22/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,244.0000	1,325.0000	6.511	0	0	0
22/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,151.0000	2,241.0000	4.184	0	0	0
22/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,131.0000	4,223.0000	2.227	0	0	0
22/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,135.0000	3,227.0000	2.935	0	0	0
22/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,944.0000	7,855.0000	(1.120)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,963.0000	5,875.0000	(1.476)	0	0	0
22/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
22/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
22/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	4,002.0000	3,918.0000	(2.099)	0	0	0
22/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	83.0000	91.0000	9.639	0	0	0
22/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	187.0000	205.0000	9.626	0	0	0
22/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,107.0000	2,033.0000	(3.512)	0	0	0
22/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	122.0000	110.0000	(9.836)	0	0	0
22/10/2009	\$ / R	2010/12/13			Currency Future	7.9495	8.0428	1.174	0.0000	0.0000	0
22/10/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	690.0000	745.0000	7.971	0	0	0
22/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	590.0000	553.0000	(6.271)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	562.0000	610.0000	8.541	0	0	0
22/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	813.0000	767.0000	(5.658)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	991.0000	940.0000	(5.146)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	490.0000	532.0000	8.571	0	0	0
22/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	547.0000	593.0000	8.410	0	0	0
22/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	847.0000	801.0000	(5.431)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	779.0000	734.0000	(5.777)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	649.0000	609.0000	(6.163)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	648.0000	702.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,028.0000	976.0000	(5.058)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	619.0000	580.0000	(6.300)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	532.0000	577.0000	8.459	0	0	0
22/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	669.0000	723.0000	8.072	0	0	0
22/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	954.0000	904.0000	(5.241)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	713.0000	670.0000	(6.031)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	504.0000	547.0000	8.532	0	0	0
22/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	612.0000	663.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	477.0000	518.0000	8.595	0	0	0
22/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	883.0000	835.0000	(5.436)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	578.0000	627.0000	8.478	0	0	0
22/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	630.0000	682.0000	8.254	0	0	0
22/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,065.0000	1,012.0000	(4.977)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	452.0000	492.0000	8.850	0	0	117
22/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,103.0000	1,049.0000	(4.896)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	465.0000	505.0000	8.602	0	0	0
22/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	595.0000	645.0000	8.403	0	0	0
22/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	681.0000	639.0000	(6.167)	0	0	0
22/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	746.0000	702.0000	(5.898)	0	0	0
22/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,860.0000	2,953.0000	3.252	0	0	0
22/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,852.0000	3,946.0000	2.440	0	0	0
22/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,554.0000	3,647.0000	2.617	0	0	0
22/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,904.0000	1,993.0000	4.674	0	0	0
22/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	238.0000	260.0000	9.244	0	0	0
22/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	205.0000	189.0000	(7.805)	0	0	0
22/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,088.0000	1,164.0000	6.985	0	0	0
22/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,289.0000	2,217.0000	(3.145)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	995.0000	1,067.0000	7.236	0	0	0
22/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	316.0000	293.0000	(7.278)	0	0	0
22/10/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	115.0000	125.0000	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
22/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,154.0000	1,232.0000	6.759	0	0	0
22/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,290.0000	8,200.0000	(1.086)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	965.0000	1,036.0000	7.358	0	0	0
22/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,995.0000	2,085.0000	4.511	0	0	0
22/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,470.0000	2,396.0000	(2.996)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,769.0000	1,857.0000	4.975	0	0	0
22/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,665.0000	2,757.0000	3.452	0	0	0
22/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,713.0000	2,806.0000	3.428	0	0	0
22/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,189.0000	1,267.0000	6.560	0	0	0
22/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,653.0000	3,746.0000	2.546	0	0	0
22/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,703.0000	3,796.0000	2.511	0	0	0
22/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,725.0000	1,812.0000	5.043	0	0	0
22/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
22/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,121.0000	4,038.0000	(2.014)	0	0	0
22/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,379.0000	2,306.0000	(3.069)	0	0	0
22/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	121.0000	131.0000	8.264	0	0	0
22/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	239.0000	221.0000	(7.531)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
22/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	228.0000	249.0000	9.211	0	0	0
22/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,244.0000	2,172.0000	(3.209)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,958.0000	3,051.0000	3.144	0	0	0
22/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,265.0000	4,182.0000	(1.946)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	189.0000	175.0000	(7.407)	0	0	0
22/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
22/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	244.0000	265.0000	8.607	0	0	0
22/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,217.0000	4,134.0000	(1.968)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,042.0000	2,132.0000	4.407	0	0	0
22/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
22/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,362.0000	4,278.0000	(1.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,316.0000	6,228.0000	(1.393)	0	0	0
22/10/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	6,168.0000	6,081.0000	(1.411)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
22/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,142.0000	8,053.0000	(1.093)	0	0	0
22/10/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
22/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	296.0000	274.0000	(7.432)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
22/10/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	210.0000	229.0000	9.048	0	0	0
22/10/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	3,952.0000	4,045.0000	2.353	0	0	0
22/10/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,567.0000	2,660.0000	3.623	0	0	0
22/10/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	215.0000	234.0000	8.837	0	0	0
22/10/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	109.0000	119.0000	9.174	0	0	0
22/10/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
22/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,638.0000	1,724.0000	5.250	0	0	0
22/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,217.0000	6,130.0000	(1.399)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	382.0000	355.0000	(7.068)	0	0	0
22/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,008.0000	3,101.0000	3.092	0	0	0
22/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
22/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	881.0000	948.0000	7.605	0	0	0
22/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
22/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,002.0000	4,095.0000	2.324	0	0	0
22/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	198.0000	216.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,339.0000	8,249.0000	(1.079)	0	0	0
22/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,699.0000	2,623.0000	(2.816)	0	0	0
22/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,515.0000	2,441.0000	(2.942)	0	0	0
22/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	219.0000	239.0000	9.132	0	0	0
22/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
22/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,603.0000	4,519.0000	(1.825)	0	0	0
22/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	117.0000	127.0000	8.547	0	0	0
22/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,536.0000	8,446.0000	(1.054)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	276.0000	255.0000	(7.609)	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
22/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,595.0000	1,680.0000	5.329	0	0	0
22/10/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
22/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,334.0000	2,261.0000	(3.128)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
22/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
22/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	233.0000	254.0000	9.013	0	0	0
22/10/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,562.0000	6,474.0000	(1.341)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	221.0000	205.0000	(7.240)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,169.0000	4,086.0000	(1.991)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,519.0000	2,611.0000	3.652	0	0	0
22/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
22/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	202.0000	220.0000	8.911	0	0	0
22/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,191.0000	8,102.0000	(1.087)	0	0	0
22/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,653.0000	2,577.0000	(2.865)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	359.0000	334.0000	(6.964)	0	0	0
22/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
22/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	909.0000	976.0000	7.371	0	0	0
22/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,119.0000	6,032.0000	(1.422)	0	0	0
22/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,093.0000	8,004.0000	(1.100)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,025.0000	1,098.0000	7.122	0	0	0
22/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	104.0000	114.0000	9.615	0	0	0
22/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
22/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,504.0000	3,597.0000	2.654	0	0	0
22/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,555.0000	4,471.0000	(1.844)	0	0	0
22/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,486.0000	8,397.0000	(1.049)	0	0	0
22/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,753.0000	3,846.0000	2.478	0	0	0
22/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,512.0000	6,425.0000	(1.336)	0	0	0
22/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
22/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,762.0000	2,855.0000	3.367	0	0	0
22/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
22/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,814.0000	1,902.0000	4.851	0	0	0
22/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,909.0000	3,002.0000	3.197	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
22/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	405.0000	377.0000	(6.914)	0	0	0
22/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	855.0000	920.0000	7.602	0	0	0
22/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	1,950.0000	2,039.0000	4.564	0	0	0
22/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	102.0000	94.0000	(7.843)	0	0	0
22/10/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
22/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	194.0000	212.0000	9.278	0	0	0
22/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,121.0000	1,197.0000	6.780	0	0	0
22/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,745.0000	2,669.0000	(2.769)	0	0	0
22/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
22/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,652.0000	4,568.0000	(1.806)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,585.0000	8,495.0000	(1.048)	0	0	0
22/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,267.0000	6,179.0000	(1.404)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
22/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
22/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,313.0000	4,230.0000	(1.924)	0	0	0
22/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,414.0000	6,326.0000	(1.372)	0	0	0
22/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,611.0000	6,523.0000	(1.331)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,388.0000	8,298.0000	(1.073)	0	0	0
22/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,471.0000	2,562.0000	3.683	0	0	0
22/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
22/10/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,552.0000	1,637.0000	5.477	0	0	0
22/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	113.0000	123.0000	8.850	0	0	0
22/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,902.0000	3,995.0000	2.383	0	0	0
22/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,365.0000	6,277.0000	(1.383)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
22/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,454.0000	3,547.0000	2.693	0	0	0
22/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
22/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,561.0000	2,486.0000	(2.929)	0	0	0
22/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
22/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,458.0000	4,374.0000	(1.884)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,424.0000	2,351.0000	(3.012)	0	0	0
22/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
22/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	257.0000	238.0000	(7.393)	0	0	0
22/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,410.0000	4,326.0000	(1.905)	0	0	0
22/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
22/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,803.0000	3,896.0000	2.445	0	0	0
22/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,070.0000	5,983.0000	(1.433)	0	0	0
22/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
22/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,044.0000	7,955.0000	(1.106)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,811.0000	2,904.0000	3.308	0	0	0
22/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	224.0000	244.0000	8.929	0	0	0
22/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,056.0000	1,131.0000	7.102	0	0	0
22/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,859.0000	1,948.0000	4.788	0	0	0
22/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,240.0000	8,151.0000	(1.080)	0	0	0
22/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	4,024.0000	3,942.0000	(2.038)	0	0	0
22/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
22/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,154.0000	2,083.0000	(3.296)	0	0	0
22/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	253.0000	276.0000	9.091	0	0	0
22/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
22/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
22/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,972.0000	5,885.0000	(1.457)	0	0	0
22/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,945.0000	7,856.0000	(1.120)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	166.0000	153.0000	(7.831)	0	0	0
22/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
22/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,266.0000	1,346.0000	6.319	0	0	0
22/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,101.0000	4,194.0000	2.268	0	0	0
22/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,107.0000	3,200.0000	2.993	0	0	0
22/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,136.0000	2,226.0000	4.213	0	0	0
22/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	4,073.0000	3,990.0000	(2.038)	0	0	0
22/10/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,051.0000	4,145.0000	2.320	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,057.0000	3,150.0000	3.042	0	0	0
22/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,089.0000	2,179.0000	4.308	0	0	0
22/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
22/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	248.0000	270.0000	8.871	0	0	0
22/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	71.0000	77.0000	8.451	0	0	0
22/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,021.0000	5,934.0000	(1.445)	0	0	0
22/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
22/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,994.0000	7,905.0000	(1.113)	0	0	0
22/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,227.0000	1,307.0000	6.520	0	0	0
22/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	177.0000	164.0000	(7.345)	0	0	0
22/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
22/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,199.0000	2,128.0000	(3.229)	0	0	0
22/10/2009	£ / R	2009/12/14			Currency Future	12.3758	12.4775	0.822	12.7200	7.7300	37,688
22/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,975.0000	8,873.0000	(1.136)	0	0	0
22/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,930.0000	3,031.0000	3.447	0	0	0
22/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,578.0000	4,477.0000	(2.206)	0	0	0
22/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
22/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,428.0000	3,530.0000	2.975	0	0	0
22/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,880.0000	2,982.0000	3.542	0	0	0
22/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,626.0000	5,525.0000	(1.795)	0	0	0
22/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	526.0000	467.0000	(11.217)	0	0	0
22/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,931.0000	3,831.0000	(2.544)	0	0	0
22/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	614.0000	698.0000	13.681	0	0	0
22/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,825.0000	8,723.0000	(1.156)	0	0	0
22/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,027.0000	4,926.0000	(2.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,809.0000	1,713.0000	(5.307)	0	0	0
22/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,525.0000	7,424.0000	(1.342)	0	0	0
22/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	202.0000	245.0000	21.287	0	0	0
22/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,575.0000	7,474.0000	(1.333)	0	0	0
22/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,025.0000	6,924.0000	(1.438)	0	0	0
22/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,788.0000	2,689.0000	(3.551)	0	0	0
22/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,434.0000	2,536.0000	4.191	0	0	0
22/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,503.0000	1,603.0000	6.653	0	0	0
22/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,625.0000	7,524.0000	(1.325)	0	0	0
22/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,025.0000	8,923.0000	(1.130)	0	0	0
22/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,198.0000	2,100.0000	(4.459)	0	0	0
22/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,532.0000	3,433.0000	(2.803)	0	0	0
22/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,632.0000	3,532.0000	(2.753)	0	0	0
22/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
22/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
22/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	257.0000	223.0000	(13.230)	0	0	0
22/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,781.0000	2,882.0000	3.632	0	0	0
22/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,071.0000	1,168.0000	9.057	0	0	0
22/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,575.0000	6,474.0000	(1.536)	0	0	0
22/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,927.0000	4,029.0000	2.597	0	0	0
22/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	809.0000	901.0000	11.372	0	0	0
22/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	24.0000	27.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,041.0000	2,142.0000	4.949	0	0	0
22/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	216.0000	261.0000	20.833	0	0	0
22/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	138.0000	120.0000	(13.043)	0	0	0
22/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,394.0000	2,295.0000	(4.135)	0	0	0
22/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,575.0000	8,473.0000	(1.190)	0	0	0
22/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,894.0000	1,995.0000	5.333	0	0	0
22/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	490.0000	434.0000	(11.429)	0	0	0
22/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	83.0000	74.0000	(10.843)	0	0	0
22/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	383.0000	451.0000	17.755	0	0	0
22/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,582.0000	3,482.0000	(2.792)	0	0	0
22/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,992.0000	2,093.0000	5.070	0	0	0
22/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,296.0000	2,197.0000	(4.312)	0	0	0
22/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,454.0000	1,554.0000	6.878	0	0	0
22/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,484.0000	2,585.0000	4.066	0	0	0
22/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,576.0000	5,475.0000	(1.811)	0	0	0
22/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,036.0000	2,936.0000	(3.294)	0	0	0
22/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
22/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,126.0000	4,228.0000	2.472	0	0	0
22/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,943.0000	2,044.0000	5.198	0	0	0
22/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	936.0000	1,031.0000	10.150	0	0	0
22/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,426.0000	4,528.0000	2.305	0	0	0
22/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
22/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,127.0000	5,026.0000	(1.970)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,926.0000	5,824.0000	(1.721)	0	0	0
22/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,176.0000	4,278.0000	2.443	0	0	0
22/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
22/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,247.0000	2,148.0000	(4.406)	0	0	0
22/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	455.0000	401.0000	(11.868)	0	0	0
22/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	542.0000	622.0000	14.760	0	0	0
22/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,825.0000	7,724.0000	(1.291)	0	0	0
22/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,234.0000	3,135.0000	(3.061)	0	0	0
22/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
22/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,125.0000	7,024.0000	(1.418)	0	0	0
22/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,376.0000	4,478.0000	2.331	0	0	0
22/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	231.0000	279.0000	20.779	0	0	0
22/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	729.0000	818.0000	12.209	0	0	0
22/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	167.0000	145.0000	(13.174)	0	0	0
22/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,831.0000	3,731.0000	(2.610)	0	0	0
22/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,345.0000	2,246.0000	(4.222)	0	0	0
22/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,074.0000	8,973.0000	(1.113)	0	0	0
22/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	327.0000	389.0000	18.960	0	0	0
22/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
22/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	851.0000	944.0000	10.928	0	0	0
22/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,876.0000	5,774.0000	(1.736)	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
22/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,977.0000	4,876.0000	(2.029)	0	0	0
22/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,649.0000	1,749.0000	6.064	0	0	0
22/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,135.0000	3,035.0000	(3.190)	0	0	0
22/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	155.0000	189.0000	21.935	0	0	0
22/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	302.0000	262.0000	(13.245)	0	0	0
22/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	75.0000	67.0000	(10.667)	0	0	0
22/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,640.0000	2,541.0000	(3.750)	0	0	0
22/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,881.0000	3,781.0000	(2.577)	0	0	0
22/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,075.0000	6,974.0000	(1.428)	0	0	0
22/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,383.0000	3,283.0000	(2.956)	0	0	0
22/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,124.0000	9,023.0000	(1.107)	0	0	0
22/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,196.0000	1,110.0000	(7.191)	0	0	0
22/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	679.0000	611.0000	(10.015)	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,761.0000	1,666.0000	(5.395)	0	0	0
22/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,826.0000	5,725.0000	(1.734)	0	0	0
22/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,875.0000	7,774.0000	(1.283)	0	0	0
22/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,975.0000	6,874.0000	(1.448)	0	0	0
22/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	769.0000	859.0000	11.704	0	0	0
22/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,977.0000	4,079.0000	2.565	0	0	0
22/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,077.0000	4,976.0000	(1.989)	0	0	0
22/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,376.0000	5,275.0000	(1.879)	0	0	0
22/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	264.0000	317.0000	20.076	0	0	0
22/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	119.0000	145.0000	21.849	0	0	0
22/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	152.0000	132.0000	(13.158)	0	0	0
22/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
22/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	388.0000	340.0000	(12.371)	0	0	0
22/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	578.0000	660.0000	14.187	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,857.0000	1,761.0000	(5.170)	0	0	0
22/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	980.0000	1,076.0000	9.796	0	0	0
22/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	51.0000	61.0000	19.608	0	0	0
22/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,324.0000	9,223.0000	(1.083)	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,761.0000	1,666.0000	(5.395)	0	0	0
22/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	72.0000	87.0000	20.833	0	0	0
22/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,288.0000	1,200.0000	(6.832)	0	0	0
22/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,726.0000	4,828.0000	2.158	0	0	0
22/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,731.0000	2,833.0000	3.735	0	0	0
22/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,838.0000	2,738.0000	(3.524)	0	0	0
22/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,374.0000	9,273.0000	(1.077)	0	0	0
22/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	217.0000	189.0000	(12.903)	0	0	0
22/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	279.0000	242.0000	(13.262)	0	0	0
22/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
22/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,976.0000	5,874.0000	(1.707)	0	0	0
22/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,375.0000	7,274.0000	(1.369)	0	0	0
22/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,524.0000	9,423.0000	(1.060)	0	0	0
22/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	843.0000	768.0000	(8.897)	0	0	0
22/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,726.0000	5,625.0000	(1.764)	0	0	0
22/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,617.0000	1,524.0000	(5.751)	0	0	0
22/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	182.0000	158.0000	(13.187)	0	0	0
22/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,747.0000	1,847.0000	5.724	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
22/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,085.0000	2,986.0000	(3.209)	0	0	0
22/10/2009	£ / R	2009/12/14	21.75	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
22/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
22/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,825.0000	6,724.0000	(1.480)	0	0	0
22/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	354.0000	419.0000	18.362	0	0	0
22/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
22/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,479.0000	4,378.0000	(2.255)	0	0	0
22/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	48.0000	57.0000	18.750	0	0	0
22/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,225.0000	7,124.0000	(1.398)	0	0	0
22/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,475.0000	1,383.0000	(6.237)	0	0	0
22/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	282.0000	338.0000	19.858	0	0	0
22/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,689.0000	2,590.0000	(3.682)	0	0	0
22/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,954.0000	1,857.0000	(4.964)	0	0	0
22/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,227.0000	5,126.0000	(1.932)	0	0	0
22/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,570.0000	1,477.0000	(5.924)	0	0	0
22/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	443.0000	516.0000	16.479	0	0	0
22/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	356.0000	311.0000	(12.640)	0	0	0
22/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	843.0000	768.0000	(8.897)	0	0	0
22/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,739.0000	2,640.0000	(3.614)	0	0	0
22/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,475.0000	7,374.0000	(1.351)	0	0	0
22/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
22/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
22/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,725.0000	6,624.0000	(1.502)	0	0	0
22/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	508.0000	586.0000	15.354	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,761.0000	1,666.0000	(5.395)	0	0	0
22/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,224.0000	9,123.0000	(1.095)	0	0	0
22/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,247.0000	2,148.0000	(4.406)	0	0	0
22/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,025.0000	7,923.0000	(1.271)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,027.0000	4,128.0000	2.508	0	0	0
22/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
22/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,443.0000	2,344.0000	(4.052)	0	0	0
22/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,986.0000	2,887.0000	(3.315)	0	0	0
22/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,522.0000	1,430.0000	(6.045)	0	0	0
22/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,728.0000	4,627.0000	(2.136)	0	0	0
22/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,358.0000	1,457.0000	7.290	0	0	0
22/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,288.0000	1,200.0000	(6.832)	0	0	0
22/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,552.0000	1,651.0000	6.379	0	0	0
22/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,827.0000	4,727.0000	(2.072)	0	0	0
22/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,981.0000	3,880.0000	(2.537)	0	0	0
22/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,328.0000	3,430.0000	3.065	0	0	0
22/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	119.0000	145.0000	21.849	0	0	0
22/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,980.0000	3,081.0000	3.389	0	0	0
22/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
22/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,533.0000	2,635.0000	4.027	0	0	0
22/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,229.0000	4,129.0000	(2.365)	0	0	0
22/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,725.0000	8,623.0000	(1.169)	0	0	0
22/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,175.0000	8,073.0000	(1.248)	0	0	0
22/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,024.0000	1,121.0000	9.473	0	0	0
22/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,030.0000	3,930.0000	(2.481)	0	0	0
22/10/2009	£ / R	2009/12/14	7.85	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
22/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	237.0000	205.0000	(13.502)	0	0	0
22/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,428.0000	1,337.0000	(6.373)	0	0	0
22/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	199.0000	173.0000	(13.065)	0	0	0
22/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	72.0000	87.0000	20.833	0	0	0
22/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	165.0000	201.0000	21.818	0	0	0
22/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,975.0000	7,873.0000	(1.279)	0	0	0
22/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,026.0000	5,924.0000	(1.693)	0	0	0
22/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	54.0000	64.0000	18.519	0	0	0
22/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,196.0000	1,110.0000	(7.191)	0	0	0
22/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	639.0000	574.0000	(10.172)	0	0	0
22/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,906.0000	1,809.0000	(5.089)	0	0	0
22/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	301.0000	361.0000	19.934	0	0	0
22/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,106.0000	1,022.0000	(7.595)	0	0	0
22/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,381.0000	1,291.0000	(6.517)	0	0	0
22/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,336.0000	2,437.0000	4.324	0	0	0
22/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
22/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	412.0000	483.0000	17.233	0	0	0
22/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	973.0000	892.0000	(8.325)	0	0	0
22/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	689.0000	777.0000	12.772	0	0	0
22/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,827.0000	3,929.0000	2.665	0	0	0
22/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,678.0000	4,577.0000	(2.159)	0	0	0
22/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
22/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,875.0000	8,773.0000	(1.149)	0	0	0
22/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,061.0000	978.0000	(7.823)	0	0	0
22/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	60.0000	73.0000	21.667	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
22/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
22/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,176.0000	6,074.0000	(1.652)	0	0	0
22/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
22/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,875.0000	6,774.0000	(1.469)	0	0	0
22/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	326.0000	283.0000	(13.190)	0	0	0
22/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	57.0000	68.0000	19.298	0	0	0
22/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,776.0000	4,878.0000	2.136	0	0	0
22/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,335.0000	1,245.0000	(6.742)	0	0	0
22/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,675.0000	6,574.0000	(1.513)	0	0	0
22/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
22/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,029.0000	3,131.0000	3.367	0	0	0
22/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,526.0000	5,425.0000	(1.828)	0	0	0
22/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,796.0000	1,896.0000	5.568	0	0	0
22/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	114.0000	100.0000	(12.281)	0	0	0
22/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,180.0000	4,079.0000	(2.416)	0	0	0
22/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
22/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,526.0000	4,628.0000	2.254	0	0	0
22/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,381.0000	1,291.0000	(6.517)	0	0	0
22/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
22/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,100.0000	2,002.0000	(4.667)	0	0	0
22/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
22/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	87.0000	106.0000	21.839	0	0	0
22/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,278.0000	3,380.0000	3.112	0	0	0
22/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,927.0000	4,826.0000	(2.050)	0	0	0
22/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	64.0000	77.0000	20.313	0	0	0
22/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
22/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	929.0000	850.0000	(8.504)	0	0	0
22/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,925.0000	7,824.0000	(1.274)	0	0	0
22/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,310.0000	1,408.0000	7.481	0	0	0
22/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,003.0000	1,905.0000	(4.893)	0	0	0
22/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,698.0000	1,798.0000	5.889	0	0	0
22/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,279.0000	4,179.0000	(2.337)	0	0	0
22/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,632.0000	2,734.0000	3.875	0	0	0
22/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	475.0000	551.0000	16.000	0	0	0
22/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,665.0000	1,571.0000	(5.646)	0	0	0
22/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,284.0000	3,184.0000	(3.045)	0	0	0
22/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	98.0000	120.0000	22.449	0	0	0
22/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,286.0000	2,388.0000	4.462	0	0	0
22/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,713.0000	1,618.0000	(5.546)	0	0	0
22/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,334.0000	3,234.0000	(2.999)	0	0	0
22/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,727.0000	3,829.0000	2.737	0	0	0
22/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,474.0000	9,373.0000	(1.066)	0	0	0
22/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,937.0000	2,837.0000	(3.405)	0	0	0
22/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	886.0000	809.0000	(8.691)	0	0	0
22/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,335.0000	1,245.0000	(6.742)	0	0	0
22/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,425.0000	6,324.0000	(1.572)	0	0	0
22/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
22/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,090.0000	2,191.0000	4.833	0	0	0
22/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	92.0000	112.0000	21.739	0	0	0
22/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,080.0000	3,980.0000	(2.451)	0	0	0
22/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	77.0000	93.0000	20.779	0	0	0
22/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,433.0000	3,333.0000	(2.913)	0	0	0
22/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,675.0000	8,573.0000	(1.176)	0	0	0
22/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,713.0000	1,618.0000	(5.546)	0	0	0
22/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,327.0000	5,225.0000	(1.915)	0	0	0
22/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,600.0000	1,700.0000	6.250	0	0	0
22/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	112.0000	136.0000	21.429	0	0	0
22/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,476.0000	4,578.0000	2.279	0	0	0
22/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,151.0000	1,066.0000	(7.385)	0	0	0
22/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,118.0000	1,216.0000	8.766	0	0	0
22/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
22/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,877.0000	4,776.0000	(2.071)	0	0	0
22/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,426.0000	5,325.0000	(1.861)	0	0	0
22/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,017.0000	935.0000	(8.063)	0	0	0
22/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,076.0000	5,974.0000	(1.679)	0	0	0
22/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	601.0000	537.0000	(10.649)	0	0	0
22/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
22/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
22/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,277.0000	5,175.0000	(1.933)	0	0	0
22/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,276.0000	6,174.0000	(1.625)	0	0	0
22/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	60.0000	73.0000	21.667	0	0	0
22/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	57.0000	68.0000	19.298	0	0	0
22/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,077.0000	4,178.0000	2.477	0	0	0
22/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,214.0000	1,312.0000	8.072	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,541.0000	2,443.0000	(3.857)	0	0	0
22/10/2009	£ / R 2009/12/14	14.35	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
22/10/2009	£ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,887.0000	2,788.0000	(3.429)	0	0	0
22/10/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,425.0000	7,324.0000	(1.360)	0	0	0
22/10/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,476.0000	5,375.0000	(1.844)	0	0	0
22/10/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,079.0000	3,181.0000	3.313	0	0	0
22/10/2009	£ / R 2009/12/14	20.45	Put	Currency Future	8,075.0000	7,973.0000	(1.263)	0	0	0
22/10/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,179.0000	3,280.0000	3.177	0	0	0
22/10/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,492.0000	2,393.0000	(3.973)	0	0	0
22/10/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,617.0000	1,524.0000	(5.751)	0	0	0
22/10/2009	£ / R 2009/12/14	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,139.0000	2,240.0000	4.722	0	0	0
22/10/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,483.0000	3,383.0000	(2.871)	0	0	0
22/10/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,925.0000	6,824.0000	(1.458)	0	0	0
22/10/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,583.0000	2,684.0000	3.910	0	0	0
22/10/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,188.0000	2,289.0000	4.616	0	0	0
22/10/2009	£ / R 2009/12/14	14.50	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/10/2009	£ / R 2009/12/14	13.95	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
22/10/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,275.0000	7,174.0000	(1.388)	0	0	0
22/10/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,129.0000	3,231.0000	3.260	0	0	0
22/10/2009	£ / R 2009/12/14	16.15	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
22/10/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,424.0000	9,323.0000	(1.072)	0	0	0
22/10/2009	£ / R 2009/12/14	11.85	Call	Currency Future	651.0000	737.0000	13.210	0	0	0
22/10/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,777.0000	3,879.0000	2.701	0	0	0
22/10/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,925.0000	8,823.0000	(1.143)	0	0	0
22/10/2009	£ / R 2009/12/14	13.20	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
22/10/2009	£ / R 2009/12/14	11.30	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
22/10/2009	£ / R 2009/12/14	14.85	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,296.0000	2,197.0000	(4.312)	0	0	0
22/10/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,325.0000	7,224.0000	(1.379)	0	0	0
22/10/2009	£ / R 2009/12/14	17.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R 2009/12/14	16.15	Put	Currency Future	3,781.0000	3,681.0000	(2.645)	0	0	0
22/10/2009	£ / R 2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	11.85	Put	Currency Future	125.0000	110.0000	(12.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,225.0000	8,123.0000	(1.240)	0	0	0
22/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	929.0000	850.0000	(8.504)	0	0	0
22/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	177.0000	215.0000	21.469	0	0	0
22/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
22/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,274.0000	9,173.0000	(1.089)	0	0	0
22/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	64.0000	77.0000	20.313	0	0	0
22/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,149.0000	2,051.0000	(4.560)	0	0	0
22/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,591.0000	2,492.0000	(3.821)	0	0	0
22/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,776.0000	5,675.0000	(1.749)	0	0	0
22/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,151.0000	1,066.0000	(7.385)	0	0	0
22/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,288.0000	1,200.0000	(6.832)	0	0	0
22/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,051.0000	1,954.0000	(4.729)	0	0	0
22/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,198.0000	2,100.0000	(4.459)	0	0	0
22/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,682.0000	2,783.0000	3.766	0	0	0
22/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,166.0000	1,264.0000	8.405	0	0	0
22/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,226.0000	6,124.0000	(1.638)	0	0	0
22/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	77.0000	93.0000	20.779	0	0	0
22/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,522.0000	1,430.0000	(6.045)	0	0	0
22/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,242.0000	1,155.0000	(7.005)	0	0	0
22/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,528.0000	3,629.0000	2.863	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,522.0000	1,430.0000	(6.045)	0	0	0
22/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,475.0000	6,374.0000	(1.560)	0	0	0
22/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,275.0000	8,173.0000	(1.233)	0	0	0
22/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,003.0000	1,905.0000	(4.893)	0	0	0
22/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	68.0000	82.0000	20.588	0	0	0
22/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
22/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,051.0000	1,954.0000	(4.729)	0	0	0
22/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	48.0000	57.0000	18.750	0	0	0
22/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
22/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	48.0000	57.0000	18.750	0	0	0
22/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	189.0000	229.0000	21.164	0	0	0
22/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,475.0000	8,373.0000	(1.204)	0	0	0
22/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,809.0000	1,713.0000	(5.307)	0	0	0
22/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
22/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
22/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	760.0000	688.0000	(9.474)	0	0	0
22/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
22/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,541.0000	2,443.0000	(3.857)	0	0	0
22/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,570.0000	1,477.0000	(5.924)	0	0	0
22/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,689.0000	2,590.0000	(3.682)	0	0	0
22/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	145.0000	177.0000	22.069	0	0	0
22/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	719.0000	649.0000	(9.736)	0	0	0
22/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
22/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,677.0000	3,779.0000	2.774	0	0	0
22/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	136.0000	165.0000	21.324	0	0	0
22/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,525.0000	8,423.0000	(1.196)	0	0	0
22/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,525.0000	6,424.0000	(1.548)	0	0	0
22/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,106.0000	1,022.0000	(7.595)	0	0	0
22/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,226.0000	4,328.0000	2.414	0	0	0
22/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,775.0000	6,674.0000	(1.491)	0	0	0
22/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	563.0000	502.0000	(10.835)	0	0	0
22/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,775.0000	7,674.0000	(1.299)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R 2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	21.15	Put	Currency Future	8,775.0000	8,673.0000	(1.162)	0	0	0
22/10/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	16.70	Put	Currency Future	4,329.0000	4,229.0000	(2.310)	0	0	0
22/10/2009	£ / R 2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	8.90	Call	Currency Future	3,478.0000	3,579.0000	2.904	0	0	0
22/10/2009	£ / R 2009/12/14	13.40	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
22/10/2009	£ / R 2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,831.0000	2,932.0000	3.568	0	0	0
22/10/2009	£ / R 2009/12/14	16.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R 2009/12/14	13.60	Call	Currency Future	64.0000	77.0000	20.313	0	0	0
22/10/2009	£ / R 2009/12/14	8.80	Call	Currency Future	3,578.0000	3,679.0000	2.823	0	0	0
22/10/2009	£ / R 2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	12.90	Put	Currency Future	679.0000	611.0000	(10.015)	0	0	0
22/10/2009	£ / R 2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	13.75	Call	Currency Future	54.0000	64.0000	18.519	0	0	0
22/10/2009	£ / R 2009/12/14	12.90	Call	Currency Future	155.0000	189.0000	21.935	0	0	0
22/10/2009	£ / R 2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,428.0000	1,337.0000	(6.373)	0	0	0
22/10/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,528.0000	4,428.0000	(2.208)	0	0	0
22/10/2009	£ / R 2009/12/14	18.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	8.75	Call	Currency Future	3,627.0000	3,729.0000	2.812	0	0	0
22/10/2009	£ / R 2009/12/14	13.05	Put	Currency Future	801.0000	728.0000	(9.114)	0	0	0
22/10/2009	£ / R 2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	13.15	Call	Currency Future	112.0000	136.0000	21.429	0	0	0
22/10/2009	£ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R 2009/12/14	18.70	Put	Currency Future	6,326.0000	6,224.0000	(1.612)	0	0	0
22/10/2009	£ / R 2009/12/14	13.15	Put	Currency Future	886.0000	809.0000	(8.691)	0	0	0
22/10/2009	£ / R 2009/12/14	13.05	Call	Currency Future	127.0000	155.0000	22.047	0	0	0
22/10/2009	£ / R 2009/12/14	7.75	Call	Currency Future	4,626.0000	4,728.0000	2.205	0	0	0
22/10/2009	£ / R 2009/12/14	13.35	Call	Currency Future	87.0000	106.0000	21.839	0	0	0
22/10/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,778.0000	4,677.0000	(2.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,576.0000	4,678.0000	2.229	0	0	0
22/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,788.0000	2,689.0000	(3.551)	0	0	0
22/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,177.0000	5,076.0000	(1.951)	0	0	0
22/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,061.0000	978.0000	(7.823)	0	0	0
22/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,229.0000	3,330.0000	3.128	0	0	0
22/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,325.0000	8,223.0000	(1.225)	0	0	0
22/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,237.0000	2,338.0000	4.515	0	0	0
22/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,185.0000	3,085.0000	(3.140)	0	0	0
22/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,261.0000	1,360.0000	7.851	0	0	0
22/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,175.0000	7,074.0000	(1.408)	0	0	0
22/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,174.0000	9,073.0000	(1.101)	0	0	0
22/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
22/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
22/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
22/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,628.0000	4,527.0000	(2.182)	0	0	0
22/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	247.0000	298.0000	20.648	0	0	0
22/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,406.0000	1,505.0000	7.041	0	0	0
22/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	421.0000	370.0000	(12.114)	0	0	0
22/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,845.0000	1,945.0000	5.420	0	0	0
22/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,378.0000	3,480.0000	3.020	0	0	0
22/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	893.0000	987.0000	10.526	0	0	0
22/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,385.0000	2,486.0000	4.235	0	0	0
22/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,625.0000	6,524.0000	(1.525)	0	0	0
22/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,625.0000	8,523.0000	(1.183)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
22/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,665.0000	1,571.0000	(5.646)	0	0	0
22/10/2009	£ / R	2010/03/15			Currency Future	12.5808	12.6866	0.841	12.7700	12.7300	861
22/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	905.0000	994.0000	9.834	0	0	0
22/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,384.0000	4,490.0000	2.418	0	0	0
22/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	769.0000	718.0000	(6.632)	0	0	0
22/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,533.0000	4,639.0000	2.338	0	0	0
22/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,886.0000	5,782.0000	(1.767)	0	0	0
22/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	225.0000	207.0000	(8.000)	0	0	0
22/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	399.0000	454.0000	13.784	0	0	0
22/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	779.0000	862.0000	10.655	0	0	0
22/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
22/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,877.0000	7,773.0000	(1.320)	0	0	0
22/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,472.0000	9,367.0000	(1.109)	0	0	0
22/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,368.0000	2,473.0000	4.434	0	0	0
22/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,013.0000	1,930.0000	(4.123)	0	0	0
22/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,973.0000	8,868.0000	(1.170)	0	0	0
22/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,478.0000	7,374.0000	(1.391)	0	0	0
22/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
22/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,927.0000	7,823.0000	(1.312)	0	0	0
22/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,347.0000	3,452.0000	3.137	0	0	0
22/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
22/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,073.0000	8,968.0000	(1.157)	0	0	0
22/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,777.0000	7,673.0000	(1.337)	0	0	0
22/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	105.0000	121.0000	15.238	0	0	0
22/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	144.0000	166.0000	15.278	0	0	0
22/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,080.0000	6,976.0000	(1.469)	0	0	0
22/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,488.0000	5,384.0000	(1.895)	0	0	0
22/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,786.0000	5,683.0000	(1.780)	0	0	0
22/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,424.0000	2,334.0000	(3.713)	0	0	0
22/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,200.0000	3,305.0000	3.281	0	0	0
22/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
22/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,806.0000	3,704.0000	(2.680)	0	0	0
22/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	340.0000	314.0000	(7.647)	0	0	0
22/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,329.0000	7,225.0000	(1.419)	0	0	0
22/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,223.0000	2,327.0000	4.678	0	0	0
22/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,522.0000	9,417.0000	(1.103)	0	0	0
22/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,322.0000	9,217.0000	(1.126)	0	0	0
22/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,904.0000	3,801.0000	(2.638)	0	0	0
22/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
22/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	809.0000	894.0000	10.507	0	0	0
22/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,537.0000	5,434.0000	(1.860)	0	0	0
22/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,827.0000	7,723.0000	(1.329)	0	0	0
22/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,891.0000	4,788.0000	(2.106)	0	0	0
22/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	565.0000	635.0000	12.389	0	0	0
22/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,427.0000	1,527.0000	7.008	0	0	0
22/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,272.0000	9,167.0000	(1.132)	0	0	0
22/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,293.0000	1,391.0000	7.579	0	0	0
22/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,515.0000	3,414.0000	(2.873)	0	0	0
22/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,186.0000	4,292.0000	2.532	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	96.0000	90.0000	(6.250)	0	0	0
22/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
22/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	279.0000	257.0000	(7.885)	0	0	0
22/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,967.0000	1,885.0000	(4.169)	0	0	0
22/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	371.0000	423.0000	14.016	0	0	0
22/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,880.0000	6,777.0000	(1.497)	0	0	0
22/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	485.0000	448.0000	(7.629)	0	0	0
22/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,279.0000	7,175.0000	(1.429)	0	0	0
22/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,836.0000	5,733.0000	(1.765)	0	0	0
22/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	700.0000	652.0000	(6.857)	0	0	0
22/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	362.0000	334.0000	(7.735)	0	0	0
22/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
22/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	148.0000	171.0000	15.541	0	0	0
22/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	430.0000	488.0000	13.488	0	0	0
22/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	721.0000	800.0000	10.957	0	0	0
22/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,873.0000	8,768.0000	(1.183)	0	0	0
22/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	458.0000	424.0000	(7.424)	0	0	0
22/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,681.0000	6,578.0000	(1.542)	0	0	0
22/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,137.0000	4,242.0000	2.538	0	0	0
22/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,563.0000	2,668.0000	4.097	0	0	0
22/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,528.0000	7,424.0000	(1.382)	0	0	0
22/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,087.0000	4,193.0000	2.594	0	0	0
22/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	298.0000	275.0000	(7.718)	0	0	0
22/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,674.0000	8,569.0000	(1.211)	0	0	0
22/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,923.0000	8,818.0000	(1.177)	0	0	0
22/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	385.0000	438.0000	13.766	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
22/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,939.0000	2,843.0000	(3.266)	0	0	0
22/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
22/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,514.0000	2,619.0000	4.177	0	0	0
22/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,855.0000	3,753.0000	(2.646)	0	0	0
22/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,748.0000	1,850.0000	5.835	0	0	0
22/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	939.0000	1,029.0000	9.585	0	0	0
22/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	70.0000	79.0000	12.857	0	0	0
22/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	589.0000	660.0000	12.054	0	0	0
22/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	693.0000	771.0000	11.255	0	0	0
22/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,428.0000	7,324.0000	(1.400)	0	0	0
22/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,563.0000	1,664.0000	6.462	0	0	0
22/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
22/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
22/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	118.0000	110.0000	(6.780)	0	0	0
22/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,980.0000	6,876.0000	(1.490)	0	0	0
22/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,655.0000	1,757.0000	6.163	0	0	0
22/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,466.0000	2,570.0000	4.217	0	0	0
22/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,077.0000	7,972.0000	(1.300)	0	0	0
22/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	840.0000	786.0000	(6.429)	0	0	0
22/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	804.0000	751.0000	(6.592)	0	0	0
22/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
22/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
22/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	447.0000	506.0000	13.199	0	0	0
22/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	208.0000	192.0000	(7.692)	0	0	0
22/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,151.0000	3,256.0000	3.332	0	0	0
22/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	511.0000	473.0000	(7.436)	0	0	0
22/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,693.0000	4,590.0000	(2.195)	0	0	0
22/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	539.0000	499.0000	(7.421)	0	0	0
22/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,466.0000	3,366.0000	(2.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,517.0000	1,618.0000	6.658	0	0	0
22/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,370.0000	3,270.0000	(2.967)	0	0	0
22/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,935.0000	5,832.0000	(1.735)	0	0	0
22/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	81.0000	92.0000	13.580	0	0	0
22/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,732.0000	4,838.0000	2.240	0	0	0
22/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,027.0000	7,922.0000	(1.308)	0	0	0
22/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
22/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	542.0000	610.0000	12.546	0	0	0
22/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,750.0000	2,656.0000	(3.418)	0	0	0
22/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,173.0000	9,067.0000	(1.156)	0	0	0
22/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
22/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,269.0000	1,201.0000	(5.359)	0	0	0
22/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	233.0000	268.0000	15.021	0	0	0
22/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	666.0000	620.0000	(6.907)	0	0	0
22/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	873.0000	960.0000	9.966	0	0	0
22/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
22/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	570.0000	528.0000	(7.368)	0	0	0
22/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,842.0000	4,739.0000	(2.127)	0	0	0
22/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	520.0000	585.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,438.0000	5,335.0000	(1.894)	0	0	0
22/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,352.0000	1,282.0000	(5.178)	0	0	0
22/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	319.0000	294.0000	(7.837)	0	0	0
22/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,249.0000	1,347.0000	7.846	0	0	0
22/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
22/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	250.0000	287.0000	14.800	0	0	0
22/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,710.0000	2,815.0000	3.875	0	0	0
22/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,434.0000	4,540.0000	2.391	0	0	0
22/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	191.0000	220.0000	15.183	0	0	0
22/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,175.0000	2,279.0000	4.782	0	0	0
22/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,002.0000	3,899.0000	(2.574)	0	0	0
22/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	415.0000	471.0000	13.494	0	0	11,630

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	409.0000	377.0000	(7.824)	0	0	0
22/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	501.0000	565.0000	12.774	0	0	0
22/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
22/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
22/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	749.0000	831.0000	10.948	0	0	0
22/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,104.0000	2,020.0000	(3.992)	0	0	0
22/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,612.0000	2,717.0000	4.020	0	0	0
22/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	86.0000	81.0000	(5.814)	0	0	0
22/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,338.0000	5,235.0000	(1.930)	0	0	0
22/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,085.0000	5,981.0000	(1.709)	0	0	0
22/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,179.0000	7,075.0000	(1.449)	0	0	0
22/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,034.0000	2,937.0000	(3.197)	0	0	0
22/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
22/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,347.0000	4,244.0000	(2.369)	0	0	0
22/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	734.0000	684.0000	(6.812)	0	0	0
22/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
22/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
22/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,053.0000	3,158.0000	3.439	0	0	0
22/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,422.0000	9,317.0000	(1.114)	0	0	0
22/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	268.0000	308.0000	14.925	0	0	0
22/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	242.0000	223.0000	(7.851)	0	0	0
22/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	135.0000	157.0000	16.296	0	0	0
22/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,563.0000	3,462.0000	(2.835)	0	0	0
22/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,628.0000	7,524.0000	(1.363)	0	0	0
22/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,187.0000	1,121.0000	(5.560)	0	0	0
22/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	639.0000	714.0000	11.737	0	0	0
22/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
22/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	614.0000	687.0000	11.889	0	0	0
22/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,030.0000	6,926.0000	(1.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
22/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,566.0000	1,491.0000	(4.789)	0	0	0
22/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,939.0000	4,045.0000	2.691	0	0	0
22/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,162.0000	1,258.0000	8.262	0	0	0
22/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	433.0000	400.0000	(7.621)	0	0	0
22/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	82.0000	77.0000	(6.098)	0	0	0
22/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	197.0000	227.0000	15.228	0	0	0
22/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,320.0000	2,424.0000	4.483	0	0	0
22/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,081.0000	1,176.0000	8.788	0	0	0
22/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	131.0000	122.0000	(6.870)	0	0	0
22/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,610.0000	1,534.0000	(4.720)	0	0	0
22/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	150.0000	140.0000	(6.667)	0	0	0
22/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,078.0000	2,182.0000	5.005	0	0	0
22/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,572.0000	9,466.0000	(1.107)	0	0	0
22/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,637.0000	5,533.0000	(1.845)	0	0	0
22/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,523.0000	1,448.0000	(4.924)	0	0	0
22/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,130.0000	3,032.0000	(3.131)	0	0	0
22/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	260.0000	240.0000	(7.692)	0	0	0
22/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,196.0000	2,110.0000	(3.916)	0	0	0
22/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	633.0000	588.0000	(7.109)	0	0	0
22/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,587.0000	5,484.0000	(1.844)	0	0	0
22/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,660.0000	3,559.0000	(2.760)	0	0	0
22/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,724.0000	8,619.0000	(1.204)	0	0	0
22/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	126.0000	146.0000	15.873	0	0	0
22/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,989.0000	4,095.0000	2.657	0	0	0
22/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
22/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,372.0000	9,267.0000	(1.120)	0	0	0
22/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
22/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
22/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,578.0000	7,474.0000	(1.372)	0	0	0
22/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	841.0000	926.0000	10.107	0	0	0
22/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,731.0000	6,627.0000	(1.545)	0	0	0
22/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
22/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	309.0000	354.0000	14.563	0	0	0
22/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	168.0000	194.0000	15.476	0	0	0
22/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,612.0000	3,511.0000	(2.796)	0	0	0
22/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
22/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	184.0000	213.0000	15.761	0	0	0
22/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,379.0000	7,274.0000	(1.423)	0	0	0
22/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,023.0000	8,918.0000	(1.164)	0	0	0
22/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,787.0000	1,707.0000	(4.477)	0	0	0
22/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,654.0000	1,577.0000	(4.655)	0	0	0
22/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,035.0000	5,932.0000	(1.707)	0	0	0
22/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
22/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,930.0000	6,826.0000	(1.501)	0	0	0
22/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
22/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,831.0000	6,727.0000	(1.522)	0	0	0
22/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,888.0000	1,991.0000	5.456	0	0	0
22/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,028.0000	967.0000	(5.934)	0	0	0
22/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,985.0000	5,882.0000	(1.721)	0	0	0
22/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	178.0000	165.0000	(7.303)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,824.0000	8,719.0000	(1.190)	0	0	0
22/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,009.0000	1,101.0000	9.118	0	0	0
22/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,226.0000	8,121.0000	(1.276)	0	0	0
22/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	233.0000	268.0000	15.021	0	0	0
22/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,977.0000	7,873.0000	(1.304)	0	0	0
22/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	464.0000	525.0000	13.147	0	0	0
22/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,234.0000	6,130.0000	(1.668)	0	0	0
22/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
22/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,235.0000	4,341.0000	2.503	0	0	0
22/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,352.0000	1,282.0000	(5.178)	0	0	0
22/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,757.0000	3,656.0000	(2.688)	0	0	0
22/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,382.0000	1,481.0000	7.164	0	0	0
22/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	17.0000	17.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	204.0000	235.0000	15.196	0	0	0
22/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,090.0000	4,987.0000	(2.024)	0	0	0
22/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,298.0000	3,403.0000	3.184	0	0	0
22/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,038.0000	4,144.0000	2.625	0	0	0
22/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,857.0000	2,962.0000	3.675	0	0	0
22/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,480.0000	1,406.0000	(5.000)	0	0	0
22/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
22/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	173.0000	200.0000	15.607	0	0	0
22/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,396.0000	4,293.0000	(2.343)	0	0	0
22/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,100.0000	3,997.0000	(2.512)	0	0	0
22/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	225.0000	260.0000	15.556	0	0	0
22/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
22/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,743.0000	4,640.0000	(2.172)	0	0	0
22/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,222.0000	9,117.0000	(1.139)	0	0	0
22/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
22/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,609.0000	1,710.0000	6.277	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R 2010/03/15	16.95	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	£ / R 2010/03/15	10.65	Call	Currency Future	1,983.0000	2,086.0000	5.194	0	0	0
22/10/2009	£ / R 2010/03/15	13.85	Call	Currency Future	210.0000	243.0000	15.714	0	0	0
22/10/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,797.0000	2,702.0000	(3.396)	0	0	0
22/10/2009	£ / R 2010/03/15	11.05	Put	Currency Future	78.0000	74.0000	(5.128)	0	0	0
22/10/2009	£ / R 2010/03/15	13.45	Put	Currency Future	1,147.0000	1,082.0000	(5.667)	0	0	0
22/10/2009	£ / R 2010/03/15	13.80	Call	Currency Future	218.0000	251.0000	15.138	0	0	0
22/10/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,877.0000	1,796.0000	(4.315)	0	0	0
22/10/2009	£ / R 2010/03/15	8.80	Call	Currency Future	3,791.0000	3,896.0000	2.770	0	0	0
22/10/2009	£ / R 2010/03/15	13.45	Call	Currency Future	277.0000	318.0000	14.801	0	0	0
22/10/2009	£ / R 2010/03/15	15.30	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
22/10/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,445.0000	3,551.0000	3.077	0	0	0
22/10/2009	£ / R 2010/03/15	17.95	Put	Currency Future	5,388.0000	5,285.0000	(1.912)	0	0	0
22/10/2009	£ / R 2010/03/15	15.35	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
22/10/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,692.0000	3,798.0000	2.871	0	0	0
22/10/2009	£ / R 2010/03/15	12.30	Put	Currency Future	385.0000	355.0000	(7.792)	0	0	0
22/10/2009	£ / R 2010/03/15	15.95	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
22/10/2009	£ / R 2010/03/15	17.35	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	£ / R 2010/03/15	14.30	Call	Currency Future	157.0000	182.0000	15.924	0	0	0
22/10/2009	£ / R 2010/03/15	15.10	Call	Currency Future	90.0000	104.0000	15.556	0	0	0
22/10/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,310.0000	1,241.0000	(5.267)	0	0	0
22/10/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,844.0000	2,749.0000	(3.340)	0	0	0
22/10/2009	£ / R 2010/03/15	18.90	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,394.0000	1,323.0000	(5.093)	0	0	0
22/10/2009	£ / R 2010/03/15	12.30	Call	Currency Future	666.0000	742.0000	11.411	0	0	0
22/10/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,495.0000	3,600.0000	3.004	0	0	0
22/10/2009	£ / R 2010/03/15	9.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/10/2009	£ / R 2010/03/15	10.95	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
22/10/2009	£ / R 2010/03/15	9.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
22/10/2009	£ / R 2010/03/15	14.80	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
22/10/2009	£ / R 2010/03/15	15.10	Put	Currency Future	2,609.0000	2,517.0000	(3.526)	0	0	0
22/10/2009	£ / R 2010/03/15	10.95	Call	Currency Future	1,701.0000	1,803.0000	5.996	0	0	0
22/10/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,337.0000	1,436.0000	7.405	0	0	0
22/10/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,437.0000	1,364.0000	(5.080)	0	0	0
22/10/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,332.0000	2,244.0000	(3.774)	0	0	0
22/10/2009	£ / R 2010/03/15	9.10	Put	Currency Future	14.0000	14.0000	-	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
22/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,470.0000	2,380.0000	(3.644)	0	0	0
22/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	164.0000	152.0000	(7.317)	0	0	0
22/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
22/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,632.0000	6,528.0000	(1.568)	0	0	0
22/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	259.0000	297.0000	14.672	0	0	0
22/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	482.0000	544.0000	12.863	0	0	0
22/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,742.0000	1,663.0000	(4.535)	0	0	0
22/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,661.0000	2,766.0000	3.946	0	0	0
22/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,325.0000	8,221.0000	(1.249)	0	0	0
22/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,228.0000	1,161.0000	(5.456)	0	0	0
22/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
22/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	87.0000	100.0000	14.943	0	0	0
22/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,418.0000	3,318.0000	(2.926)	0	0	0
22/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
22/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	914.0000	857.0000	(6.236)	0	0	0
22/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	973.0000	1,065.0000	9.455	0	0	0
22/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,656.0000	2,563.0000	(3.502)	0	0	0
22/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,624.0000	8,519.0000	(1.218)	0	0	0
22/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,333.0000	6,230.0000	(1.626)	0	0	0
22/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,475.0000	8,370.0000	(1.239)	0	0	0
22/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,792.0000	4,689.0000	(2.149)	0	0	0
22/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,841.0000	1,944.0000	5.595	0	0	0
22/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,482.0000	6,379.0000	(1.589)	0	0	0
22/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	101.0000	116.0000	14.851	0	0	0
22/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,249.0000	3,354.0000	3.232	0	0	0
22/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,273.0000	3,174.0000	(3.025)	0	0	0
22/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
22/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,698.0000	1,620.0000	(4.594)	0	0	0
22/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,248.0000	4,145.0000	(2.425)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	179.0000	206.0000	15.084	0	0	0
22/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
22/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,283.0000	6,180.0000	(1.639)	0	0	0
22/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
22/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,378.0000	2,289.0000	(3.743)	0	0	0
22/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
22/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	117.0000	136.0000	16.239	0	0	0
22/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	951.0000	893.0000	(6.099)	0	0	0
22/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	241.0000	278.0000	15.353	0	0	0
22/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,991.0000	4,888.0000	(2.064)	0	0	0
22/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	109.0000	126.0000	15.596	0	0	0
22/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,276.0000	8,171.0000	(1.269)	0	0	0
22/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,189.0000	5,086.0000	(1.985)	0	0	0
22/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	332.0000	380.0000	14.458	0	0	0
22/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,594.0000	4,491.0000	(2.242)	0	0	0
22/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
22/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,574.0000	8,470.0000	(1.213)	0	0	0
22/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,525.0000	8,420.0000	(1.232)	0	0	0
22/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,107.0000	1,043.0000	(5.781)	0	0	0
22/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,794.0000	1,897.0000	5.741	0	0	0
22/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,198.0000	4,095.0000	(2.454)	0	0	0
22/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	357.0000	408.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
22/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,582.0000	6,478.0000	(1.580)	0	0	0
22/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	122.0000	141.0000	15.574	0	0	11,630
22/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,955.0000	3,060.0000	3.553	0	0	0
22/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	877.0000	821.0000	(6.385)	0	0	0
22/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	29.0000	31.0000	6.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,532.0000	6,428.0000	(1.592)	0	0	0
22/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,241.0000	2,154.0000	(3.882)	0	0	0
22/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,922.0000	1,840.0000	(4.266)	0	0	0
22/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,759.0000	2,864.0000	3.806	0	0	0
22/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,741.0000	3,847.0000	2.833	0	0	0
22/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,225.0000	3,127.0000	(3.039)	0	0	0
22/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	287.0000	330.0000	14.983	0	0	0
22/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
22/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,286.0000	2,199.0000	(3.806)	0	0	0
22/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,239.0000	5,136.0000	(1.966)	0	0	0
22/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,495.0000	4,392.0000	(2.291)	0	0	0
22/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,297.0000	4,194.0000	(2.397)	0	0	0
22/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,808.0000	2,913.0000	3.739	0	0	0
22/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,563.0000	2,471.0000	(3.590)	0	0	0
22/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,321.0000	3,222.0000	(2.981)	0	0	0
22/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
22/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	193.0000	178.0000	(7.772)	0	0	0
22/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	153.0000	177.0000	15.686	0	0	0
22/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	345.0000	393.0000	13.913	0	0	0
22/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,149.0000	4,046.0000	(2.483)	0	0	0
22/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,067.0000	1,005.0000	(5.811)	0	0	0
22/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,140.0000	5,036.0000	(2.023)	0	0	0
22/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
22/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
22/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,633.0000	4,738.0000	2.266	0	0	0
22/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
22/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	601.0000	558.0000	(7.155)	0	0	0
22/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	320.0000	366.0000	14.375	0	0	0
22/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,177.0000	3,079.0000	(3.085)	0	0	0
22/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	94.0000	108.0000	14.894	0	0	0
22/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,583.0000	4,689.0000	2.313	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	298.0000	341.0000	14.430	0	0	0
22/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,642.0000	3,748.0000	2.910	0	0	0
22/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
22/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,593.0000	3,699.0000	2.950	0	0	0
22/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,045.0000	1,138.0000	8.900	0	0	0
22/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,906.0000	3,011.0000	3.613	0	0	0
22/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,544.0000	3,649.0000	2.963	0	0	0
22/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,375.0000	8,270.0000	(1.254)	0	0	0
22/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	989.0000	930.0000	(5.966)	0	0	0
22/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,935.0000	2,039.0000	5.375	0	0	0
22/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,545.0000	4,441.0000	(2.288)	0	0	0
22/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,289.0000	5,185.0000	(1.966)	0	0	0
22/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
22/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,383.0000	6,279.0000	(1.629)	0	0	0
22/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,644.0000	4,540.0000	(2.239)	0	0	0
22/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
22/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,774.0000	8,669.0000	(1.197)	0	0	0
22/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,781.0000	6,677.0000	(1.534)	0	0	0
22/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,229.0000	7,125.0000	(1.439)	0	0	0
22/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,271.0000	2,376.0000	4.624	0	0	0
22/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
22/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	84.0000	96.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,891.0000	2,796.0000	(3.286)	0	0	0
22/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,703.0000	2,609.0000	(3.478)	0	0	0
22/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,472.0000	1,572.0000	6.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	91.0000	86.0000	(5.495)	0	0	0
22/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,396.0000	3,502.0000	3.121	0	0	0
22/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
22/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,417.0000	2,522.0000	4.344	0	0	0
22/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,941.0000	4,838.0000	(2.085)	0	0	0
22/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
22/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,004.0000	3,109.0000	3.495	0	0	0
22/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,040.0000	4,937.0000	(2.044)	0	0	0
22/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
22/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,151.0000	2,066.0000	(3.952)	0	0	0
22/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	131.0000	152.0000	16.031	0	0	0
22/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	138.0000	128.0000	(7.246)	0	0	0
22/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,119.0000	1,215.0000	8.579	0	0	0
22/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,082.0000	2,984.0000	(3.180)	0	0	0
22/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,030.0000	2,134.0000	5.123	0	0	0
22/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
22/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
22/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
22/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,050.0000	3,947.0000	(2.543)	0	0	0
22/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,953.0000	3,850.0000	(2.606)	0	0	0
22/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
22/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,205.0000	1,302.0000	8.050	0	0	0
22/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	67.0000	77.0000	14.925	0	0	0
22/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,986.0000	2,890.0000	(3.215)	0	0	0
22/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,102.0000	3,207.0000	3.385	0	0	0
22/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,126.0000	2,230.0000	4.892	0	0	0
22/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,059.0000	1,975.0000	(4.080)	0	0	0
22/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	139.0000	161.0000	15.827	0	0	0
22/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
22/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	124.0000	116.0000	(6.452)	0	0	0
22/10/2009	£ / R	2010/06/14			Currency Future	12.7851	12.8949	0.859	12.9400	7.7300	569
22/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,894.0000	2,809.0000	(2.937)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	509.0000	483.0000	(5.108)	0	0	0
22/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,338.0000	1,440.0000	7.623	0	0	0
22/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	869.0000	954.0000	9.781	0	0	0
22/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,237.0000	7,130.0000	(1.479)	0	0	0
22/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	112.0000	108.0000	(3.571)	0	0	0
22/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,921.0000	2,028.0000	5.570	0	0	0
22/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	819.0000	902.0000	10.134	0	0	0
22/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
22/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	642.0000	609.0000	(5.140)	0	0	0
22/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	534.0000	507.0000	(5.056)	0	0	0
22/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,034.0000	1,128.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	484.0000	460.0000	(4.959)	0	0	0
22/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,544.0000	4,654.0000	2.421	0	0	0
22/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	167.0000	191.0000	14.371	0	0	0
22/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,126.0000	1,223.0000	8.615	0	0	0
22/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,211.0000	4,115.0000	(2.280)	0	0	0
22/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	436.0000	415.0000	(4.817)	0	0	0
22/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	203.0000	195.0000	(3.941)	0	0	0
22/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	727.0000	804.0000	10.591	0	0	0
22/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
22/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,747.0000	1,853.0000	6.068	0	0	0
22/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	287.0000	325.0000	13.240	0	0	0
22/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	929.0000	885.0000	(4.736)	0	0	0
22/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	921.0000	1,010.0000	9.663	0	0	0
22/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,200.0000	2,308.0000	4.909	0	0	0
22/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	666.0000	739.0000	10.961	0	0	0
22/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	133.0000	153.0000	15.038	0	0	0
22/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,988.0000	6,881.0000	(1.531)	0	0	0
22/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	38.0000	38.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	795.0000	755.0000	(5.031)	0	0	0
22/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,002.0000	1,930.0000	(3.596)	0	0	0
22/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	67.0000	76.0000	13.433	0	0	12,446
22/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	106.0000	122.0000	15.094	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	844.0000	928.0000	9.953	0	0	8,032
22/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	727.0000	804.0000	10.591	0	0	0
22/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,173.0000	3,283.0000	3.467	0	0	0
22/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	630.0000	700.0000	11.111	0	0	0
22/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	179.0000	204.0000	13.966	0	0	0
22/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,396.0000	4,507.0000	2.525	0	0	0
22/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	596.0000	664.0000	11.409	0	0	0
22/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,104.0000	4,214.0000	2.680	0	0	0
22/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,677.0000	8,570.0000	(1.233)	0	0	0
22/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	291.0000	278.0000	(4.467)	0	0	0
22/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	171.0000	165.0000	(3.509)	0	0	0
22/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,790.0000	1,896.0000	5.922	0	0	0
22/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	861.0000	819.0000	(4.878)	0	0	0
22/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	642.0000	609.0000	(5.140)	0	0	0
22/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,690.0000	6,583.0000	(1.599)	0	0	0
22/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,032.0000	2,946.0000	(2.836)	0	0	0
22/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
22/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	96.0000	110.0000	14.583	0	0	0
22/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,925.0000	3,832.0000	(2.369)	0	0	0
22/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,934.0000	7,827.0000	(1.349)	0	0	0
22/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,975.0000	8,867.0000	(1.203)	0	0	0
22/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,642.0000	4,752.0000	2.370	0	0	0
22/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,456.0000	1,560.0000	7.143	0	0	0
22/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
22/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,948.0000	5,841.0000	(1.799)	0	0	0
22/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
22/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	82.0000	95.0000	15.854	0	0	0
22/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,345.0000	2,453.0000	4.606	0	0	0
22/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,850.0000	5,743.0000	(1.829)	0	0	0
22/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,021.0000	3,927.0000	(2.338)	0	0	0
22/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	329.0000	314.0000	(4.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
22/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,704.0000	1,810.0000	6.221	0	0	0
22/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,654.0000	5,548.0000	(1.875)	0	0	0
22/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	110.0000	127.0000	15.455	0	0	0
22/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,064.0000	1,159.0000	8.929	0	0	0
22/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	614.0000	583.0000	(5.049)	0	0	0
22/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
22/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,986.0000	2,900.0000	(2.880)	0	0	0
22/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,498.0000	3,408.0000	(2.573)	0	0	0
22/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,834.0000	7,727.0000	(1.366)	0	0	0
22/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,138.0000	7,030.0000	(1.513)	0	0	0
22/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	171.0000	195.0000	14.035	0	0	0
22/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,224.0000	9,116.0000	(1.171)	0	0	0
22/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,878.0000	4,777.0000	(2.071)	0	0	0
22/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
22/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	105.0000	101.0000	(3.810)	0	0	0
22/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
22/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,410.0000	5,306.0000	(1.922)	0	0	0
22/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
22/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
22/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,884.0000	7,777.0000	(1.357)	0	0	0
22/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,373.0000	9,265.0000	(1.152)	0	0	0
22/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,386.0000	7,279.0000	(1.449)	0	0	0
22/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	349.0000	333.0000	(4.585)	0	0	0
22/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,178.0000	2,102.0000	(3.489)	0	0	0
22/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	460.0000	437.0000	(5.000)	0	0	0
22/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	749.0000	827.0000	10.414	0	0	0
22/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,447.0000	4,350.0000	(2.181)	0	0	0
22/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	263.0000	297.0000	12.928	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	895.0000	982.0000	9.721	0	0	0
22/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,876.0000	8,768.0000	(1.217)	0	0	0
22/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	706.0000	781.0000	10.623	0	0	0
22/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,088.0000	6,981.0000	(1.510)	0	0	0
22/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,899.0000	5,792.0000	(1.814)	0	0	0
22/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,416.0000	1,357.0000	(4.167)	0	0	0
22/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
22/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,320.0000	3,429.0000	3.283	0	0	0
22/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,134.0000	2,059.0000	(3.515)	0	0	0
22/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	613.0000	682.0000	11.256	0	0	0
22/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,889.0000	6,782.0000	(1.553)	0	0	0
22/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	731.0000	694.0000	(5.062)	0	0	0
22/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,201.0000	4,311.0000	2.618	0	0	0
22/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	149.0000	170.0000	14.094	0	0	0
22/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,572.0000	9,464.0000	(1.128)	0	0	0
22/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,537.0000	1,475.0000	(4.034)	0	0	0
22/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	32.0000	32.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	269.0000	304.0000	13.011	0	0	0
22/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	828.0000	787.0000	(4.952)	0	0	0
22/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	433.0000	486.0000	12.240	0	0	0
22/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,826.0000	8,718.0000	(1.224)	0	0	0
22/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	101.0000	117.0000	15.842	0	0	0
22/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,636.0000	2,745.0000	4.135	0	0	0
22/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
22/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,802.0000	2,719.0000	(2.962)	0	0	0
22/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,741.0000	4,851.0000	2.320	0	0	0
22/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,075.0000	8,967.0000	(1.190)	0	0	0
22/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,116.0000	4,022.0000	(2.284)	0	0	0
22/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,734.0000	2,843.0000	3.987	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,264.0000	3,176.0000	(2.696)	0	0	0
22/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
22/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,585.0000	7,478.0000	(1.411)	0	0	0
22/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
22/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,782.0000	4,681.0000	(2.112)	0	0	0
22/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	670.0000	636.0000	(5.075)	0	0	0
22/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	161.0000	155.0000	(3.727)	0	0	0
22/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,119.0000	5,016.0000	(2.012)	0	0	0
22/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
22/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,168.0000	5,064.0000	(2.012)	0	0	0
22/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,027.0000	3,136.0000	3.601	0	0	0
22/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	535.0000	597.0000	11.589	0	0	0
22/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
22/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
22/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,046.0000	5,938.0000	(1.786)	0	0	0
22/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,310.0000	3,222.0000	(2.659)	0	0	0
22/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,298.0000	1,242.0000	(4.314)	0	0	0
22/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,217.0000	3,129.0000	(2.735)	0	0	0
22/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,274.0000	9,165.0000	(1.175)	0	0	0
22/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,152.0000	4,263.0000	2.673	0	0	0
22/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	494.0000	553.0000	11.943	0	0	12,446
22/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	338.0000	381.0000	12.722	0	0	0
22/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,267.0000	2,190.0000	(3.397)	0	0	0
22/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,522.0000	9,414.0000	(1.134)	0	0	0
22/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,038.0000	6,931.0000	(1.520)	0	0	0
22/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,000.0000	952.0000	(4.800)	0	0	0
22/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	795.0000	876.0000	10.189	0	0	0
22/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,125.0000	9,016.0000	(1.195)	0	0	0
22/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,535.0000	7,428.0000	(1.420)	0	0	0
22/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	468.0000	525.0000	12.179	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,889.0000	4,999.0000	2.250	0	0	0
22/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	330.0000	372.0000	12.727	0	0	0
22/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,497.0000	1,600.0000	6.880	0	0	0
22/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,007.0000	4,117.0000	2.745	0	0	0
22/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,025.0000	8,917.0000	(1.197)	0	0	0
22/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,183.0000	1,130.0000	(4.480)	0	0	0
22/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	115.0000	132.0000	14.783	0	0	0
22/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,445.0000	4,556.0000	2.497	0	0	0
22/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,108.0000	1,058.0000	(4.513)	0	0	0
22/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	560.0000	532.0000	(5.000)	0	0	0
22/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,310.0000	3,222.0000	(2.659)	0	0	0
22/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
22/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	964.0000	918.0000	(4.772)	0	0	0
22/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	372.0000	419.0000	12.634	0	0	0
22/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,418.0000	3,527.0000	3.189	0	0	0
22/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	580.0000	646.0000	11.379	0	0	0
22/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,216.0000	5,113.0000	(1.975)	0	0	0
22/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	152.0000	174.0000	14.474	0	0	0
22/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,287.0000	7,180.0000	(1.468)	0	0	0
22/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,071.0000	4,968.0000	(2.031)	0	0	0
22/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
22/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	301.0000	340.0000	12.957	0	0	8,032
22/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	549.0000	613.0000	11.658	0	0	0
22/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	188.0000	214.0000	13.830	0	0	0
22/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,271.0000	3,380.0000	3.332	0	0	0
22/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	564.0000	630.0000	11.702	0	0	0
22/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	422.0000	474.0000	12.322	0	0	0
22/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	370.0000	352.0000	(4.865)	0	0	0
22/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,033.0000	7,926.0000	(1.332)	0	0	0
22/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,083.0000	7,976.0000	(1.324)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,916.0000	1,845.0000	(3.706)	0	0	0
22/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,337.0000	1,280.0000	(4.263)	0	0	0
22/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,005.0000	1,097.0000	9.154	0	0	0
22/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	275.0000	311.0000	13.091	0	0	0
22/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,187.0000	7,080.0000	(1.489)	0	0	0
22/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,486.0000	7,379.0000	(1.429)	0	0	0
22/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	119.0000	115.0000	(3.361)	0	0	0
22/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	156.0000	178.0000	14.103	0	0	0
22/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	391.0000	372.0000	(4.859)	0	0	0
22/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,090.0000	2,016.0000	(3.541)	0	0	0
22/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,174.0000	9,066.0000	(1.177)	0	0	0
22/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
22/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
22/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	700.0000	664.0000	(5.143)	0	0	0
22/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
22/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	976.0000	1,067.0000	9.324	0	0	0
22/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
22/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	145.0000	167.0000	15.172	0	0	0
22/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,078.0000	2,991.0000	(2.827)	0	0	0
22/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,377.0000	1,479.0000	7.407	0	0	0
22/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	413.0000	393.0000	(4.843)	0	0	0
22/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,436.0000	7,329.0000	(1.439)	0	0	0
22/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,056.0000	2,163.0000	5.204	0	0	0
22/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,830.0000	3,737.0000	(2.428)	0	0	0
22/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,297.0000	2,405.0000	4.702	0	0	0
22/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	895.0000	851.0000	(4.916)	0	0	0
22/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
22/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	192.0000	185.0000	(3.646)	0	0	0
22/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	949.0000	1,038.0000	9.378	0	0	0
22/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,423.0000	9,314.0000	(1.157)	0	0	0
22/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
22/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	401.0000	451.0000	12.469	0	0	0
22/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,966.0000	2,073.0000	5.443	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
22/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,497.0000	1,435.0000	(4.142)	0	0	0
22/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	136.0000	156.0000	14.706	0	0	0
22/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	685.0000	759.0000	10.803	0	0	0
22/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,224.0000	1,325.0000	8.252	0	0	0
22/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,416.0000	1,519.0000	7.274	0	0	0
22/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,305.0000	4,209.0000	(2.230)	0	0	0
22/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
22/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	252.0000	285.0000	13.095	0	0	0
22/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,124.0000	3,234.0000	3.521	0	0	0
22/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,451.0000	3,361.0000	(2.608)	0	0	0
22/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
22/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	239.0000	230.0000	(3.766)	0	0	0
22/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,352.0000	4,256.0000	(2.206)	0	0	0
22/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
22/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	39.0000	39.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,473.0000	9,364.0000	(1.151)	0	0	0
22/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	587.0000	557.0000	(5.111)	0	0	0
22/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,170.0000	3,083.0000	(2.744)	0	0	0
22/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,265.0000	5,161.0000	(1.975)	0	0	0
22/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	322.0000	364.0000	13.043	0	0	0
22/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	33.0000	33.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	207.0000	235.0000	13.527	0	0	0
22/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,152.0000	2,260.0000	5.019	0	0	0
22/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
22/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	772.0000	852.0000	10.363	0	0	0
22/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,313.0000	5,209.0000	(1.957)	0	0	0
22/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	90.0000	104.0000	15.556	0	0	0
22/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,777.0000	8,669.0000	(1.230)	0	0	0
22/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,393.0000	2,502.0000	4.555	0	0	0
22/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,974.0000	4,872.0000	(2.051)	0	0	0
22/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R 2010/06/14	19.10	Put	Currency Future	6,343.0000	6,236.0000	(1.687)	0	0	0
22/10/2009	£ / R 2010/06/14	18.10	Put	Currency Future	5,362.0000	5,257.0000	(1.958)	0	0	0
22/10/2009	£ / R 2010/06/14	17.05	Call	Currency Future	87.0000	101.0000	16.092	0	0	0
22/10/2009	£ / R 2010/06/14	16.00	Put	Currency Future	3,357.0000	3,268.0000	(2.651)	0	0	0
22/10/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,790.0000	6,683.0000	(1.576)	0	0	0
22/10/2009	£ / R 2010/06/14	8.75	Call	Currency Future	4,055.0000	4,166.0000	2.737	0	0	0
22/10/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,369.0000	3,478.0000	3.235	0	0	0
22/10/2009	£ / R 2010/06/14	19.70	Put	Currency Future	6,939.0000	6,832.0000	(1.542)	0	0	0
22/10/2009	£ / R 2010/06/14	11.00	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
22/10/2009	£ / R 2010/06/14	19.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
22/10/2009	£ / R 2010/06/14	11.25	Put	Currency Future	127.0000	122.0000	(3.937)	0	0	0
22/10/2009	£ / R 2010/06/14	22.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	£ / R 2010/06/14	16.05	Put	Currency Future	3,404.0000	3,315.0000	(2.615)	0	0	0
22/10/2009	£ / R 2010/06/14	20.40	Put	Currency Future	7,635.0000	7,528.0000	(1.401)	0	0	0
22/10/2009	£ / R 2010/06/14	15.00	Call	Currency Future	228.0000	258.0000	13.158	0	0	0
22/10/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,661.0000	1,595.0000	(3.974)	0	0	0
22/10/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,095.0000	1,191.0000	8.767	0	0	0
22/10/2009	£ / R 2010/06/14	20.55	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	£ / R 2010/06/14	11.25	Call	Currency Future	1,662.0000	1,767.0000	6.318	0	0	0
22/10/2009	£ / R 2010/06/14	19.00	Put	Currency Future	6,244.0000	6,137.0000	(1.714)	0	0	0
22/10/2009	£ / R 2010/06/14	13.90	Call	Currency Future	382.0000	430.0000	12.565	0	0	0
22/10/2009	£ / R 2010/06/14	16.05	Call	Currency Future	139.0000	160.0000	15.108	0	0	0
22/10/2009	£ / R 2010/06/14	18.85	Put	Currency Future	6,095.0000	5,988.0000	(1.756)	0	0	0
22/10/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,443.0000	2,363.0000	(3.275)	0	0	0
22/10/2009	£ / R 2010/06/14	13.90	Call	Currency Future	382.0000	430.0000	12.565	0	0	0
22/10/2009	£ / R 2010/06/14	18.75	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
22/10/2009	£ / R 2010/06/14	19.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
22/10/2009	£ / R 2010/06/14	12.00	Put	Currency Future	310.0000	296.0000	(4.516)	0	0	0
22/10/2009	£ / R 2010/06/14	10.25	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
22/10/2009	£ / R 2010/06/14	21.00	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	£ / R 2010/06/14	13.75	Call	Currency Future	412.0000	463.0000	12.379	0	0	0
22/10/2009	£ / R 2010/06/14	11.55	Put	Currency Future	181.0000	174.0000	(3.867)	0	0	0
22/10/2009	£ / R 2010/06/14	16.85	Put	Currency Future	4,163.0000	4,069.0000	(2.258)	0	0	0
22/10/2009	£ / R 2010/06/14	14.10	Call	Currency Future	346.0000	390.0000	12.717	0	0	0
22/10/2009	£ / R 2010/06/14	18.50	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
22/10/2009	£ / R 2010/06/14	14.55	Put	Currency Future	2,046.0000	1,973.0000	(3.568)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
22/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	222.0000	252.0000	13.514	0	0	0
22/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,442.0000	2,550.0000	4.423	0	0	0
22/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,787.0000	1,719.0000	(3.805)	0	0	0
22/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,752.0000	5,646.0000	(1.843)	0	0	0
22/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,784.0000	7,677.0000	(1.375)	0	0	0
22/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,539.0000	2,648.0000	4.293	0	0	0
22/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,487.0000	2,407.0000	(3.217)	0	0	0
22/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	31.0000	31.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,926.0000	8,818.0000	(1.210)	0	0	0
22/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,877.0000	1,984.0000	5.701	0	0	0
22/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
22/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	355.0000	400.0000	12.676	0	0	0
22/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	142.0000	163.0000	14.789	0	0	0
22/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
22/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
22/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
22/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,300.0000	1,401.0000	7.769	0	0	0
22/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,231.0000	8,124.0000	(1.300)	0	0	0
22/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,537.0000	1,641.0000	6.766	0	0	0
22/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,745.0000	1,677.0000	(3.897)	0	0	0
22/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	163.0000	186.0000	14.110	0	0	0
22/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,831.0000	2,940.0000	3.850	0	0	0
22/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	207.0000	235.0000	13.527	0	0	0
22/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	281.0000	317.0000	12.811	0	0	0
22/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,620.0000	1,725.0000	6.481	0	0	0
22/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	145.0000	167.0000	15.172	0	0	0
22/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,537.0000	1,475.0000	(4.034)	0	0	0
22/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	152.0000	147.0000	(3.289)	0	0	0
22/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,621.0000	2,540.0000	(3.090)	0	0	0
22/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	30.0000	30.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
22/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	25.0000	25.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	372.0000	419.0000	12.634	0	0	0
22/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,377.0000	1,318.0000	(4.285)	0	0	0
22/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
22/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,997.0000	5,890.0000	(1.784)	0	0	0
22/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
22/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,459.0000	5,354.0000	(1.923)	0	0	0
22/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,250.0000	4,360.0000	2.588	0	0	0
22/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,588.0000	2,696.0000	4.173	0	0	0
22/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,810.0000	3,920.0000	2.887	0	0	0
22/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,497.0000	1,435.0000	(4.142)	0	0	0
22/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,620.0000	1,555.0000	(4.012)	0	0	0
22/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,958.0000	4,068.0000	2.779	0	0	0
22/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,734.0000	3,643.0000	(2.437)	0	0	0
22/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,703.0000	1,636.0000	(3.934)	0	0	0
22/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,152.0000	2,260.0000	5.019	0	0	0
22/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,542.0000	6,434.0000	(1.651)	0	0	0
22/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	257.0000	291.0000	13.230	0	0	0
22/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,984.0000	7,876.0000	(1.353)	0	0	0
22/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	215.0000	206.0000	(4.186)	0	0	0
22/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
22/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,337.0000	1,280.0000	(4.263)	0	0	0
22/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
22/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,222.0000	2,146.0000	(3.420)	0	0	0
22/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
22/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,529.0000	8,421.0000	(1.266)	0	0	0
22/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,495.0000	4,397.0000	(2.180)	0	0	0
22/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,336.0000	7,229.0000	(1.459)	0	0	0
22/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,400.0000	4,303.0000	(2.205)	0	0	0
22/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	422.0000	474.0000	12.322	0	0	0
22/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,311.0000	2,233.0000	(3.375)	0	0	0
22/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	159.0000	182.0000	14.465	0	0	0
22/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	445.0000	499.0000	12.135	0	0	0
22/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	108.0000	124.0000	14.815	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	215.0000	206.0000	(4.186)	0	0	0
22/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,516.0000	3,625.0000	3.100	0	0	0
22/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,545.0000	3,455.0000	(2.539)	0	0	0
22/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	217.0000	246.0000	13.364	0	0	0
22/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	23.0000	23.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,467.0000	3,576.0000	3.144	0	0	0
22/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	80.0000	92.0000	15.000	0	0	0
22/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	135.0000	130.0000	(3.704)	0	0	0
22/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,532.0000	2,451.0000	(3.199)	0	0	0
22/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	246.0000	278.0000	13.008	0	0	0
22/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,830.0000	4,729.0000	(2.091)	0	0	0
22/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
22/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
22/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,330.0000	8,223.0000	(1.285)	0	0	0
22/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	98.0000	114.0000	16.327	0	0	0
22/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
22/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,590.0000	4,491.0000	(2.157)	0	0	0
22/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,685.0000	2,794.0000	4.060	0	0	0
22/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	85.0000	98.0000	15.294	0	0	0
22/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
22/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
22/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,578.0000	1,515.0000	(3.992)	0	0	0
22/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,578.0000	1,683.0000	6.654	0	0	0
22/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,259.0000	1,204.0000	(4.369)	0	0	0
22/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,605.0000	5,500.0000	(1.873)	0	0	0
22/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	143.0000	138.0000	(3.497)	0	0	0
22/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,638.0000	4,539.0000	(2.135)	0	0	0
22/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,973.0000	3,880.0000	(2.341)	0	0	0
22/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	120.0000	138.0000	15.000	0	0	0
22/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,557.0000	5,451.0000	(1.908)	0	0	0
22/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	27.0000	27.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	363.0000	409.0000	12.672	0	0	0
22/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	103.0000	120.0000	16.505	0	0	0
22/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	192.0000	219.0000	14.063	0	0	0
22/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,761.0000	3,871.0000	2.925	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,124.0000	3,037.0000	(2.785)	0	0	0
22/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,830.0000	1,761.0000	(3.770)	0	0	0
22/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	73.0000	84.0000	15.068	0	0	0
22/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	26.0000	26.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,490.0000	2,599.0000	4.378	0	0	0
22/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	315.0000	356.0000	13.016	0	0	0
22/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,687.0000	3,596.0000	(2.468)	0	0	0
22/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
22/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,565.0000	3,674.0000	3.058	0	0	0
22/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,023.0000	4,920.0000	(2.051)	0	0	0
22/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	125.0000	144.0000	15.200	0	0	0
22/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,068.0000	3,975.0000	(2.286)	0	0	0
22/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	308.0000	347.0000	12.662	0	0	0
22/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	122.0000	141.0000	15.574	0	0	0
22/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
22/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,873.0000	1,803.0000	(3.737)	0	0	0
22/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,640.0000	3,549.0000	(2.500)	0	0	0
22/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
22/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,940.0000	2,855.0000	(2.891)	0	0	0
22/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,686.0000	4,586.0000	(2.134)	0	0	0
22/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,712.0000	2,629.0000	(3.060)	0	0	0
22/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,926.0000	4,824.0000	(2.071)	0	0	0
22/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	507.0000	567.0000	11.834	0	0	0
22/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
22/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,757.0000	2,674.0000	(3.011)	0	0	0
22/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,712.0000	3,822.0000	2.963	0	0	0
22/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	391.0000	440.0000	12.532	0	0	0
22/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	197.0000	224.0000	13.706	0	0	0
22/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,191.0000	1,290.0000	8.312	0	0	0
22/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,281.0000	8,173.0000	(1.304)	0	0	0
22/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,300.0000	1,401.0000	7.769	0	0	0
22/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	175.0000	199.0000	13.714	0	0	0
22/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
22/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
22/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
22/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,072.0000	1,022.0000	(4.664)	0	0	0
22/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,621.0000	2,540.0000	(3.090)	0	0	0
22/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,783.0000	2,892.0000	3.917	0	0	0
22/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,456.0000	1,396.0000	(4.121)	0	0	0
22/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	130.0000	150.0000	15.385	0	0	0
22/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	47.0000	47.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,834.0000	1,940.0000	5.780	0	0	0
22/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,294.0000	6,186.0000	(1.716)	0	0	0
22/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	98.0000	95.0000	(3.061)	0	0	0
22/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	29.0000	29.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,978.0000	3,087.0000	3.660	0	0	0
22/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,222.0000	3,331.0000	3.383	0	0	0
22/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	521.0000	582.0000	11.708	0	0	0
22/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	37.0000	37.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,035.0000	987.0000	(4.638)	0	0	0
22/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	481.0000	538.0000	11.850	0	0	0
22/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
22/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,877.0000	3,785.0000	(2.373)	0	0	0
22/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,479.0000	8,371.0000	(1.274)	0	0	0
22/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,146.0000	1,094.0000	(4.538)	0	0	0
22/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,492.0000	6,385.0000	(1.648)	0	0	0
22/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
22/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
22/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,380.0000	8,272.0000	(1.289)	0	0	0
22/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	456.0000	512.0000	12.281	0	0	0
22/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,593.0000	4,703.0000	2.395	0	0	0
22/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	112.0000	130.0000	16.071	0	0	0
22/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,591.0000	6,484.0000	(1.623)	0	0	0
22/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,221.0000	1,167.0000	(4.423)	0	0	0
22/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,578.0000	8,471.0000	(1.247)	0	0	0
22/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,248.0000	2,356.0000	4.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,614.0000	3,724.0000	3.044	0	0	0
22/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,010.0000	2,118.0000	5.373	0	0	0
22/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
22/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,577.0000	2,495.0000	(3.182)	0	0	0
22/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,801.0000	5,694.0000	(1.845)	0	0	0
22/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,393.0000	6,285.0000	(1.689)	0	0	0
22/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	256.0000	245.0000	(4.297)	0	0	0
22/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
22/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	28.0000	28.0000	-	0	0	0
22/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	212.0000	240.0000	13.208	0	0	0
22/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,663.0000	3,773.0000	3.003	0	0	0
22/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,323.0000	9,215.0000	(1.158)	0	0	0
22/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,839.0000	6,732.0000	(1.565)	0	0	0
22/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,628.0000	8,520.0000	(1.252)	0	0	0
22/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
22/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,641.0000	6,534.0000	(1.611)	0	0	0
22/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,126.0000	1,223.0000	8.615	0	0	0
22/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,880.0000	2,989.0000	3.785	0	0	0
22/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
22/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,848.0000	2,764.0000	(2.949)	0	0	0
22/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	291.0000	278.0000	(4.467)	0	0	0
22/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
22/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,921.0000	2,028.0000	5.570	0	0	0
22/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	183.0000	209.0000	14.208	0	0	0
22/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	795.0000	755.0000	(5.031)	0	0	0
22/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	630.0000	700.0000	11.111	0	0	0
22/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	117.0000	135.0000	15.385	0	0	0
22/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,782.0000	3,690.0000	(2.433)	0	0	0
22/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	69.0000	79.0000	14.493	0	0	0
22/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,734.0000	4,634.0000	(2.112)	0	0	0
22/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
22/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,703.0000	5,597.0000	(1.859)	0	0	0
22/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
22/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,508.0000	5,403.0000	(1.906)	0	0	0
22/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,158.0000	1,256.0000	8.463	0	0	0
22/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,543.0000	4,444.0000	(2.179)	0	0	0
22/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	648.0000	719.0000	10.957	0	0	0
22/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	273.0000	261.0000	(4.396)	0	0	0
22/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
22/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,592.0000	3,502.0000	(2.506)	0	0	0
22/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	127.0000	147.0000	15.748	0	0	0
22/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,104.0000	2,211.0000	5.086	0	0	0
22/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
22/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,076.0000	3,185.0000	3.544	0	0	0
22/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	762.0000	724.0000	(4.987)	0	0	0
22/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
22/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	227.0000	218.0000	(3.965)	0	0	0
22/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,262.0000	1,363.0000	8.003	0	0	0
22/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,666.0000	2,584.0000	(3.076)	0	0	0
22/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	202.0000	229.0000	13.366	0	0	0
22/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,929.0000	3,038.0000	3.721	0	0	0
22/10/2009	€ / R	2009/12/14			Currency Future	11.1746	11.2993	1.116	11.3500	11.2800	35,976
22/10/2009	€ / R	2009/12/14	11.55	Put	Currency Future	534.0000	446.0000	(16.479)	0	0	0
22/10/2009	€ / R	2009/12/14	9.70	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/10/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,799.0000	1,678.0000	(6.726)	0	0	0
22/10/2009	€ / R	2009/12/14	8.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	€ / R	2009/12/14	10.65	Put	Currency Future	99.0000	76.0000	(23.232)	0	0	0
22/10/2009	€ / R	2009/12/14	17.15	Put	Currency Future	5,976.0000	5,852.0000	(2.075)	0	0	0
22/10/2009	€ / R	2009/12/14	17.10	Put	Currency Future	5,926.0000	5,802.0000	(2.092)	0	0	0
22/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,426.0000	6,301.0000	(1.945)	0	0	0
22/10/2009	€ / R	2009/12/14	11.55	Call	Currency Future	158.0000	196.0000	24.051	0	0	0
22/10/2009	€ / R	2009/12/14	9.00	Call	Currency Future	2,179.0000	2,303.0000	5.691	0	0	0
22/10/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,461.0000	1,343.0000	(8.077)	0	0	0
22/10/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,727.0000	2,851.0000	4.547	0	0	0
22/10/2009	€ / R	2009/12/14	10.65	Call	Currency Future	624.0000	725.0000	16.186	0	0	0
22/10/2009	€ / R	2009/12/14	11.90	Put	Currency Future	819.0000	716.0000	(12.576)	0	0	0
22/10/2009	€ / R	2009/12/14	11.75	Put	Currency Future	693.0000	595.0000	(14.141)	0	0	0
22/10/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,325.0000	3,450.0000	3.759	0	0	0
22/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	87.0000	107.0000	22.989	0	0	0
22/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,179.0000	1,065.0000	(9.669)	0	0	0
22/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	94.0000	115.0000	22.340	0	0	0
22/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,425.0000	8,301.0000	(1.472)	0	0	0
22/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	906.0000	800.0000	(11.700)	0	0	0
22/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	585.0000	684.0000	16.923	0	0	0
22/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
22/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,725.0000	3,849.0000	3.329	0	0	0
22/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,197.0000	1,318.0000	10.109	0	0	0
22/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,896.0000	1,775.0000	(6.382)	0	0	0
22/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,734.0000	1,857.0000	7.093	0	0	0
22/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,225.0000	1,111.0000	(9.306)	0	0	0
22/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	136.0000	168.0000	23.529	0	0	0
22/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,932.0000	2,055.0000	6.366	0	0	0
22/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,175.0000	8,051.0000	(1.517)	0	0	0
22/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,827.0000	4,702.0000	(2.590)	0	0	0
22/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,278.0000	4,153.0000	(2.922)	0	0	0
22/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
22/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	776.0000	675.0000	(13.015)	0	0	0
22/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,075.0000	4,199.0000	3.043	0	0	0
22/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	61.0000	74.0000	21.311	0	0	0
22/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,125.0000	3,250.0000	4.000	0	0	0
22/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	863.0000	758.0000	(12.167)	0	0	0
22/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,436.0000	2,313.0000	(5.049)	0	0	0
22/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,461.0000	1,343.0000	(8.077)	0	0	0
22/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	171.0000	211.0000	23.392	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,328.0000	2,452.0000	5.326	0	0	0
22/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	123.0000	94.0000	(23.577)	0	0	0
22/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,178.0000	4,053.0000	(2.992)	0	0	0
22/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,130.0000	2,253.0000	5.775	0	0	0
22/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,828.0000	3,704.0000	(3.239)	0	0	0
22/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,750.0000	1,629.0000	(6.914)	0	0	0
22/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,509.0000	1,390.0000	(7.886)	0	0	0
22/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	101.0000	124.0000	22.772	0	0	0
22/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	496.0000	412.0000	(16.935)	0	0	0
22/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,342.0000	1,464.0000	9.091	0	0	0
22/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	547.0000	643.0000	17.550	0	0	0
22/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,529.0000	3,405.0000	(3.514)	0	0	0
22/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	46.0000	56.0000	21.739	0	0	0
22/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,025.0000	4,149.0000	3.081	0	0	0
22/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,427.0000	4,303.0000	(2.801)	0	0	0
22/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	117.0000	145.0000	23.932	0	0	0
22/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,925.0000	7,801.0000	(1.565)	0	0	0
22/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,826.0000	2,950.0000	4.388	0	0	0
22/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,149.0000	1,270.0000	10.531	0	0	0
22/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	81.0000	99.0000	22.222	0	0	0
22/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
22/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,272.0000	1,156.0000	(9.119)	0	0	0
22/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	612.0000	519.0000	(15.196)	0	0	0
22/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,086.0000	975.0000	(10.221)	0	0	0
22/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	951.0000	843.0000	(11.356)	0	0	0
22/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,527.0000	4,403.0000	(2.739)	0	0	0
22/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,275.0000	8,151.0000	(1.498)	0	0	0
22/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	53.0000	64.0000	20.755	0	0	0
22/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,026.0000	3,150.0000	4.098	0	0	0
22/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	652.0000	557.0000	(14.571)	0	0	0
22/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,825.0000	3,949.0000	3.242	0	0	0
22/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	75.0000	92.0000	22.667	0	0	0
22/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,175.0000	3,300.0000	3.937	0	0	0
22/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,750.0000	1,629.0000	(6.914)	0	0	0
22/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,031.0000	2,154.0000	6.056	0	0	0
22/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,576.0000	5,452.0000	(2.224)	0	0	0
22/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,945.0000	1,823.0000	(6.272)	0	0	0
22/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,276.0000	6,151.0000	(1.992)	0	0	0
22/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,375.0000	7,251.0000	(1.681)	0	0	0
22/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	109.0000	134.0000	22.936	0	0	0
22/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,078.0000	3,954.0000	(3.041)	0	0	0
22/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,176.0000	6,051.0000	(2.024)	0	0	0
22/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	110.0000	85.0000	(22.727)	0	0	0
22/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,702.0000	1,581.0000	(7.109)	0	0	0
22/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	41.0000	49.0000	19.512	0	0	80
22/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,075.0000	6,951.0000	(1.753)	0	0	0
22/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,833.0000	1,956.0000	6.710	0	0	0
22/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
22/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
22/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	460.0000	378.0000	(17.826)	0	0	0
22/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,366.0000	1,249.0000	(8.565)	0	0	0
22/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,677.0000	4,553.0000	(2.651)	0	0	0
22/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	874.0000	988.0000	13.043	0	0	0
22/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,927.0000	4,802.0000	(2.537)	0	0	0
22/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,579.0000	3,455.0000	(3.465)	0	0	0
22/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,054.0000	1,174.0000	11.385	0	0	0
22/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	184.0000	227.0000	23.370	0	0	0
22/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	126.0000	156.0000	23.810	0	0	0
22/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	476.0000	564.0000	18.487	0	0	0
22/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	996.0000	886.0000	(11.044)	0	0	0
22/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	167.0000	127.0000	(23.952)	0	0	0
22/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,475.0000	3,599.0000	3.568	0	0	0
22/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	787.0000	898.0000	14.104	0	0	0
22/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	963.0000	1,080.0000	12.150	0	0	0
22/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
22/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	70.0000	86.0000	22.857	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
22/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,080.0000	2,204.0000	5.962	0	0	0
22/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,479.0000	3,355.0000	(3.564)	0	0	0
22/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	734.0000	635.0000	(13.488)	0	0	0
22/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,925.0000	4,049.0000	3.159	0	0	0
22/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,527.0000	2,651.0000	4.907	0	0	0
22/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,636.0000	1,758.0000	7.457	0	0	0
22/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,978.0000	3,854.0000	(3.117)	0	0	0
22/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	151.0000	115.0000	(23.841)	0	0	0
22/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,239.0000	2,116.0000	(5.494)	0	0	0
22/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,426.0000	5,302.0000	(2.285)	0	0	0
22/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,876.0000	5,752.0000	(2.110)	0	0	0
22/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	199.0000	245.0000	23.116	0	0	0
22/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,141.0000	2,018.0000	(5.745)	0	0	0
22/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,538.0000	1,660.0000	7.932	0	0	0
22/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,125.0000	8,001.0000	(1.526)	0	0	0
22/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	572.0000	482.0000	(15.734)	0	0	0
22/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0

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22/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,925.0000	6,801.0000	(1.791)	0	0	0
22/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,377.0000	4,253.0000	(2.833)	0	0	0
22/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,975.0000	7,851.0000	(1.555)	0	0	0
22/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	147.0000	181.0000	23.129	0	0	0
22/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,926.0000	3,050.0000	4.238	0	0	0
22/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,102.0000	1,222.0000	10.889	0	0	0
22/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,132.0000	1,020.0000	(9.894)	0	0	0
22/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,477.0000	4,353.0000	(2.770)	0	0	0
22/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,928.0000	3,804.0000	(3.157)	0	0	0
22/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	424.0000	346.0000	(18.396)	0	0	0
22/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,076.0000	5,952.0000	(2.041)	0	0	0
22/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	89.0000	68.0000	(23.596)	0	0	0
22/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
22/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,075.0000	7,951.0000	(1.536)	0	0	0
22/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,076.0000	3,200.0000	4.031	0	0	0
22/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,509.0000	1,390.0000	(7.886)	0	0	0
22/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,525.0000	3,649.0000	3.518	0	0	0
22/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,587.0000	1,709.0000	7.687	0	0	0
22/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
22/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,275.0000	3,400.0000	3.817	0	0	0
22/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,577.0000	2,701.0000	4.812	0	0	0
22/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,878.0000	3,754.0000	(3.198)	0	0	0
22/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,272.0000	1,156.0000	(9.119)	0	0	0
22/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	918.0000	1,034.0000	12.636	0	0	0
22/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	663.0000	768.0000	15.837	0	0	0

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22/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,319.0000	1,203.0000	(8.795)	0	0	0
22/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
22/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,729.0000	3,605.0000	(3.325)	0	0	0
22/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,627.0000	4,503.0000	(2.680)	0	0	0
22/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,475.0000	8,351.0000	(1.463)	0	0	0
22/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	43.0000	52.0000	20.930	0	0	0
22/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,478.0000	2,602.0000	5.004	0	0	0
22/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,025.0000	7,901.0000	(1.545)	0	0	0
22/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,877.0000	4,752.0000	(2.563)	0	0	0
22/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
22/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,131.0000	3,007.0000	(3.960)	0	0	0
22/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	441.0000	527.0000	19.501	0	0	0
22/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,126.0000	6,001.0000	(2.040)	0	0	0
22/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,875.0000	7,751.0000	(1.575)	0	0	0
22/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
22/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,128.0000	4,004.0000	(3.004)	0	0	0
22/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	136.0000	104.0000	(23.529)	0	0	0
22/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,125.0000	4,249.0000	3.006	0	0	0
22/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,414.0000	1,296.0000	(8.345)	0	0	0
22/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,028.0000	3,904.0000	(3.078)	0	0	0
22/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,294.0000	1,415.0000	9.351	0	0	0
22/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,043.0000	1,921.0000	(5.972)	0	0	0
22/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,727.0000	4,602.0000	(2.644)	0	0	0
22/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,629.0000	3,505.0000	(3.417)	0	0	0
22/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,026.0000	5,902.0000	(2.058)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,557.0000	1,438.0000	(7.643)	0	0	0
22/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,279.0000	2,402.0000	5.397	0	0	0
22/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,375.0000	3,500.0000	3.704	0	0	0
22/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,476.0000	6,351.0000	(1.930)	0	0	0
22/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,825.0000	7,701.0000	(1.585)	0	0	0
22/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,605.0000	1,485.0000	(7.477)	0	0	0
22/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,981.0000	2,105.0000	6.259	0	0	0
22/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	511.0000	603.0000	18.004	0	0	0
22/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,190.0000	2,067.0000	(5.616)	0	0	0
22/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	65.0000	80.0000	23.077	0	0	0
22/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,489.0000	1,611.0000	8.193	0	0	0
22/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,391.0000	1,513.0000	8.771	0	0	0
22/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,041.0000	930.0000	(10.663)	0	0	0
22/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,008.0000	1,127.0000	11.806	0	0	0
22/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,190.0000	2,067.0000	(5.616)	0	0	0
22/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,826.0000	5,702.0000	(2.128)	0	0	0
22/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,848.0000	1,726.0000	(6.602)	0	0	0
22/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
22/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,378.0000	2,502.0000	5.214	0	0	0
22/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,440.0000	1,562.0000	8.472	0	0	0
22/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
22/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,031.0000	2,908.0000	(4.058)	0	0	0
22/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	8.75	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
22/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
22/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,428.0000	2,552.0000	5.107	0	0	0
22/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,387.0000	2,264.0000	(5.153)	0	0	0
22/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,175.0000	4,299.0000	2.970	0	0	0
22/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,575.0000	8,451.0000	(1.446)	0	0	0
22/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,425.0000	3,549.0000	3.620	0	0	0
22/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
22/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,976.0000	3,100.0000	4.167	0	0	0
22/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,679.0000	3,555.0000	(3.370)	0	0	0
22/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,653.0000	1,533.0000	(7.260)	0	0	0
22/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,975.0000	4,099.0000	3.119	0	0	0
22/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,726.0000	6,601.0000	(1.858)	0	0	0
22/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	46.0000	56.0000	21.739	0	0	0
22/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,092.0000	1,969.0000	(5.880)	0	0	0
22/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,684.0000	2,560.0000	(4.620)	0	0	0
22/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,625.0000	8,501.0000	(1.438)	0	0	0
22/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,289.0000	2,166.0000	(5.374)	0	0	0
22/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,239.0000	2,116.0000	(5.494)	0	0	0
22/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,575.0000	3,699.0000	3.469	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,626.0000	6,501.0000	(1.887)	0	0	0
22/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,576.0000	6,451.0000	(1.901)	0	0	0
22/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,676.0000	6,551.0000	(1.872)	0	0	0
22/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,387.0000	2,264.0000	(5.153)	0	0	0
22/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,882.0000	2,005.0000	6.536	0	0	0
22/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,675.0000	8,551.0000	(1.429)	0	0	0
22/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
22/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,535.0000	2,412.0000	(4.852)	0	0	0
22/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,733.0000	2,610.0000	(4.501)	0	0	0
22/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	346.0000	420.0000	21.387	0	0	0
22/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	249.0000	306.0000	22.892	0	0	0
22/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,634.0000	2,511.0000	(4.670)	0	0	0
22/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,086.0000	975.0000	(10.221)	0	0	0
22/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,486.0000	2,363.0000	(4.948)	0	0	0
22/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	325.0000	257.0000	(20.923)	0	0	0
22/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,436.0000	2,313.0000	(5.049)	0	0	0
22/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,733.0000	2,610.0000	(4.501)	0	0	0
22/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,430.0000	3,306.0000	(3.615)	0	0	0
22/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,725.0000	8,601.0000	(1.421)	0	0	0
22/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,932.0000	2,808.0000	(4.229)	0	0	0
22/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	12,744
22/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,338.0000	2,215.0000	(5.261)	0	0	0
22/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,081.0000	2,957.0000	(4.025)	0	0	0
22/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	222.0000	170.0000	(23.423)	0	0	0
22/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	61.0000	74.0000	21.311	0	0	13,679

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
22/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	377.0000	454.0000	20.424	0	0	0
22/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	202.0000	155.0000	(23.267)	0	0	0
22/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	184.0000	140.0000	(23.913)	0	0	0
22/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,577.0000	4,453.0000	(2.709)	0	0	0
22/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,882.0000	2,759.0000	(4.268)	0	0	0
22/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,526.0000	6,401.0000	(1.915)	0	0	0
22/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,141.0000	2,018.0000	(5.745)	0	0	0
22/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,525.0000	8,401.0000	(1.455)	0	0	0
22/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	290.0000	354.0000	22.069	0	0	0
22/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,833.0000	2,709.0000	(4.377)	0	0	0
22/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,994.0000	1,872.0000	(6.118)	0	0	0
22/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	317.0000	386.0000	21.767	0	0	0
22/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	243.0000	187.0000	(23.045)	0	0	0
22/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,896.0000	1,775.0000	(6.382)	0	0	0
22/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
22/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	408.0000	490.0000	20.098	0	0	0
22/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	265.0000	205.0000	(22.642)	0	0	0
22/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
22/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,634.0000	2,511.0000	(4.670)	0	0	0
22/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,994.0000	1,872.0000	(6.118)	0	0	0
22/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	214.0000	264.0000	23.364	0	0	0
22/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,882.0000	2,759.0000	(4.268)	0	0	0
22/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	390.0000	315.0000	(19.231)	0	0	0
22/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,982.0000	2,858.0000	(4.158)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	231.0000	285.0000	23.377	0	0	0
22/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,486.0000	2,363.0000	(4.948)	0	0	0
22/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,585.0000	2,461.0000	(4.797)	0	0	0
22/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,783.0000	2,659.0000	(4.456)	0	0	0
22/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,945.0000	1,823.0000	(6.272)	0	0	0
22/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	357.0000	285.0000	(20.168)	0	0	0
22/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	294.0000	230.0000	(21.769)	0	0	0
22/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	269.0000	330.0000	22.677	0	0	0
22/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,684.0000	2,560.0000	(4.620)	0	0	0
22/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,875.0000	3,999.0000	3.200	0	0	0
22/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,575.0000	3,699.0000	3.469	0	0	0
22/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,330.0000	3,206.0000	(3.724)	0	0	0
22/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,327.0000	4,203.0000	(2.866)	0	0	0
22/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	745.0000	854.0000	14.631	0	0	0
22/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
22/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,675.0000	3,799.0000	3.374	0	0	0
22/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,677.0000	2,801.0000	4.632	0	0	0
22/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,685.0000	1,808.0000	7.300	0	0	0
22/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,876.0000	3,000.0000	4.312	0	0	0
22/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,225.0000	4,349.0000	2.935	0	0	0
22/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,225.0000	3,350.0000	3.876	0	0	0
22/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,776.0000	5,652.0000	(2.147)	0	0	0
22/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,775.0000	7,651.0000	(1.595)	0	0	0
22/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,779.0000	3,654.0000	(3.308)	0	0	0
22/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,229.0000	2,353.0000	5.563	0	0	0
22/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,246.0000	1,367.0000	9.711	0	0	0
22/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	€ / R	2009/12/14	17.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R	2009/12/14	7.40	Call	Currency Future	3,775.0000	3,899.0000	3.285	0	0	0
22/10/2009	€ / R	2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R	2009/12/14	8.40	Call	Currency Future	2,776.0000	2,901.0000	4.503	0	0	0
22/10/2009	€ / R	2009/12/14	19.50	Put	Currency Future	8,325.0000	8,201.0000	(1.489)	0	0	0
22/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,226.0000	6,101.0000	(2.008)	0	0	0
22/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R	2009/12/14	8.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,225.0000	8,101.0000	(1.508)	0	0	0
22/10/2009	€ / R	2009/12/14	17.50	Put	Currency Future	6,326.0000	6,201.0000	(1.976)	0	0	0
22/10/2009	€ / R	2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,783.0000	1,907.0000	6.955	0	0	0
22/10/2009	€ / R	2009/12/14	10.40	Call	Currency Future	830.0000	943.0000	13.614	0	0	0
22/10/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,228.0000	4,103.0000	(2.956)	0	0	0
22/10/2009	€ / R	2009/12/14	15.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	56.0000	44.0000	(21.429)	0	0	0
22/10/2009	€ / R	2009/12/14	9.40	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/10/2009	€ / R	2010/03/15			Currency Future	11.3594	11.4885	1.137	0.0000	0.0000	3,002
22/10/2009	€ / R	2010/03/15	8.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
22/10/2009	€ / R	2010/03/15	8.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	658.0000	741.0000	12.614	0	0	13,636
22/10/2009	€ / R	2010/03/15	11.95	Call	Currency Future	290.0000	332.0000	14.483	0	0	0
22/10/2009	€ / R	2010/03/15	10.90	Put	Currency Future	258.0000	217.0000	(15.891)	0	0	0
22/10/2009	€ / R	2010/03/15	11.05	Put	Currency Future	320.0000	271.0000	(15.313)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/03/15	17.55	Put	Currency Future	6,199.0000	6,071.0000	(2.065)	0	0	0
22/10/2009	€ / R	2010/03/15	9.25	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/10/2009	€ / R	2010/03/15	7.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,472.0000	3,347.0000	(3.600)	0	0	0
22/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,950.0000	5,822.0000	(2.151)	0	0	0
22/10/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,507.0000	4,380.0000	(2.818)	0	0	0
22/10/2009	€ / R	2010/03/15	10.90	Call	Currency Future	717.0000	805.0000	12.273	0	0	0
22/10/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,895.0000	7,766.0000	(1.634)	0	0	0
22/10/2009	€ / R	2010/03/15	19.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,120.0000	3,248.0000	4.103	0	0	0
22/10/2009	€ / R	2010/03/15	7.35	Call	Currency Future	4,013.0000	4,142.0000	3.215	0	0	0
22/10/2009	€ / R	2010/03/15	7.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	15.30	Put	Currency Future	3,962.0000	3,836.0000	(3.180)	0	0	0
22/10/2009	€ / R	2010/03/15	15.85	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	696.0000	617.0000	(11.351)	0	0	0
22/10/2009	€ / R	2010/03/15	7.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	13.05	Call	Currency Future	129.0000	148.0000	14.729	0	0	0
22/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,194.0000	8,065.0000	(1.574)	0	0	0
22/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,197.0000	1,311.0000	9.524	0	0	0
22/10/2009	€ / R	2010/03/15	8.35	Call	Currency Future	3,022.0000	3,150.0000	4.236	0	0	0
22/10/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,566.0000	3,694.0000	3.589	0	0	0
22/10/2009	€ / R	2010/03/15	19.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,367.0000	3,496.0000	3.831	0	0	0
22/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	298.0000	252.0000	(15.436)	0	0	0
22/10/2009	€ / R	2010/03/15	11.45	Call	Currency Future	438.0000	498.0000	13.699	0	0	0
22/10/2009	€ / R	2010/03/15	9.90	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
22/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	5,900.0000	5,772.0000	(2.169)	0	0	0
22/10/2009	€ / R	2010/03/15	17.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R	2010/03/15	8.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	238.0000	273.0000	14.706	0	0	0
22/10/2009	€ / R	2010/03/15	9.35	Call	Currency Future	2,040.0000	2,167.0000	6.225	0	0	0
22/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,556.0000	4,429.0000	(2.788)	0	0	0
22/10/2009	€ / R	2010/03/15	17.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,382.0000	2,509.0000	5.332	0	0	0
22/10/2009	€ / R	2010/03/15	11.45	Put	Currency Future	528.0000	460.0000	(12.879)	0	0	0

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22/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,820.0000	1,709.0000	(6.099)	0	0	0
22/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,112.0000	4,241.0000	3.137	0	0	0
22/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,137.0000	2,264.0000	5.943	0	0	0
22/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,079.0000	984.0000	(8.804)	0	0	0
22/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,203.0000	1,104.0000	(8.229)	0	0	0
22/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
22/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,945.0000	7,816.0000	(1.624)	0	0	0
22/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,425.0000	1,544.0000	8.351	0	0	0
22/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	881.0000	793.0000	(9.989)	0	0	0
22/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,480.0000	2,607.0000	5.121	0	0	0
22/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,318.0000	3,446.0000	3.858	0	0	0
22/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,108.0000	1,220.0000	10.108	0	0	0
22/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,394.0000	8,265.0000	(1.537)	0	0	0
22/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,570.0000	3,445.0000	(3.501)	0	0	0
22/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	65.0000	55.0000	(15.385)	0	0	0
22/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	998.0000	906.0000	(9.218)	0	0	0
22/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,518.0000	1,638.0000	7.905	0	0	0
22/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	696.0000	617.0000	(11.351)	0	0	0
22/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,578.0000	2,705.0000	4.926	0	0	0
22/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,467.0000	3,595.0000	3.692	0	0	0
22/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,038.0000	945.0000	(8.960)	0	0	0
22/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,011.0000	3,885.0000	(3.141)	0	0	0
22/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,398.0000	6,270.0000	(2.001)	0	0	0
22/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,607.0000	2,488.0000	(4.565)	0	0	0
22/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	919.0000	830.0000	(9.684)	0	0	0
22/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
22/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
22/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
22/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	133.0000	153.0000	15.038	0	0	0
22/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	403.0000	459.0000	13.896	0	0	0
22/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0

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22/10/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,333.0000	2,460.0000	5.444	0	0	0
22/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,097.0000	1,983.0000	(5.436)	0	0	0
22/10/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,457.0000	4,330.0000	(2.849)	0	0	0
22/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/10/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,417.0000	1,313.0000	(7.339)	0	0	0
22/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	€ / R	2010/03/15	8.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	€ / R	2010/03/15	13.35	Call	Currency Future	107.0000	122.0000	14.019	0	0	0
22/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/10/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,521.0000	3,396.0000	(3.550)	0	0	0
22/10/2009	€ / R	2010/03/15	12.60	Call	Currency Future	176.0000	202.0000	14.773	0	0	13,636
22/10/2009	€ / R	2010/03/15	11.90	Call	Currency Future	302.0000	345.0000	14.238	0	0	0
22/10/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,219.0000	3,347.0000	3.976	0	0	0
22/10/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,379.0000	1,497.0000	8.557	0	0	0
22/10/2009	€ / R	2010/03/15	17.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
22/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	732.0000	651.0000	(11.066)	0	0	0
22/10/2009	€ / R	2010/03/15	9.35	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
22/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,560.0000	2,441.0000	(4.648)	0	0	0
22/10/2009	€ / R	2010/03/15	11.90	Put	Currency Future	843.0000	757.0000	(10.202)	0	0	0
22/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,235.0000	2,362.0000	5.682	0	0	0
22/10/2009	€ / R	2010/03/15	13.25	Put	Currency Future	2,004.0000	1,891.0000	(5.639)	0	0	0
22/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	356.0000	406.0000	14.045	0	0	0
22/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	99.0000	81.0000	(18.182)	0	0	0
22/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
22/10/2009	€ / R	2010/03/15	13.30	Put	Currency Future	2,051.0000	1,937.0000	(5.558)	0	0	0
22/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	70.0000	79.0000	12.857	0	0	0
22/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	279.0000	319.0000	14.337	0	0	0
22/10/2009	€ / R	2010/03/15	12.90	Call	Currency Future	143.0000	163.0000	13.986	0	0	0
22/10/2009	€ / R	2010/03/15	10.05	Put	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/10/2009	€ / R	2010/03/15	14.25	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
22/10/2009	€ / R	2010/03/15	12.25	Call	Currency Future	229.0000	262.0000	14.410	0	0	0
22/10/2009	€ / R	2010/03/15	12.35	Call	Currency Future	212.0000	243.0000	14.623	0	0	0
22/10/2009	€ / R	2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0

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22/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,513.0000	2,394.0000	(4.735)	0	0	0
22/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	93.0000	77.0000	(17.204)	0	0	0
22/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,529.0000	2,656.0000	5.022	0	0	0
22/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
22/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	247.0000	283.0000	14.575	0	0	0
22/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,036.0000	2,914.0000	(4.018)	0	0	0
22/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
22/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	268.0000	306.0000	14.179	0	0	0
22/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	768.0000	686.0000	(10.677)	0	0	0
22/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,716.0000	3,591.0000	(3.364)	0	0	0
22/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,209.0000	4,082.0000	(3.017)	0	0	0
22/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,120.0000	1,024.0000	(8.571)	0	0	0
22/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,593.0000	1,487.0000	(6.654)	0	0	0
22/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,516.0000	3,645.0000	3.669	0	0	0
22/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,443.0000	8,315.0000	(1.516)	0	0	0
22/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,705.0000	4,578.0000	(2.699)	0	0	0
22/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
22/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	153.0000	175.0000	14.379	0	0	0
22/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	257.0000	295.0000	14.786	0	0	0
22/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	327.0000	374.0000	14.373	0	0	0
22/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,805.0000	4,677.0000	(2.664)	0	0	0
22/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,873.0000	3,001.0000	4.455	0	0	0
22/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,611.0000	1,733.0000	7.573	0	0	0
22/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
22/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	805.0000	721.0000	(10.435)	0	0	0
22/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	629.0000	709.0000	12.719	0	0	0
22/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,904.0000	4,777.0000	(2.590)	0	0	0
22/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	341.0000	390.0000	14.370	0	0	0
22/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	781.0000	874.0000	11.908	0	0	0
22/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,564.0000	1,686.0000	7.801	0	0	0
22/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	958.0000	868.0000	(9.395)	0	0	0
22/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	627.0000	552.0000	(11.962)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
22/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
22/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
22/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,896.0000	2,021.0000	6.593	0	0	0
22/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	221.0000	185.0000	(16.290)	0	0	0
22/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	748.0000	839.0000	12.166	0	0	0
22/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	386.0000	440.0000	13.990	0	0	0
22/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,814.0000	3,689.0000	(3.277)	0	0	0
22/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	954.0000	1,058.0000	10.901	0	0	0
22/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	67.0000	76.0000	13.433	0	0	0
22/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,063.0000	4,191.0000	3.150	0	0	0
22/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	90.0000	103.0000	14.444	0	0	0
22/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	992.0000	1,098.0000	10.685	0	0	0
22/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	148.0000	169.0000	14.189	0	0	0
22/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,287.0000	1,404.0000	9.091	0	0	0
22/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,958.0000	1,845.0000	(5.771)	0	0	0
22/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,068.0000	1,178.0000	10.300	0	0	0
22/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,940.0000	2,818.0000	(4.150)	0	0	0
22/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	239.0000	201.0000	(15.900)	0	0	0
22/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,845.0000	2,723.0000	(4.288)	0	0	0
22/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	117.0000	134.0000	14.530	0	0	0
22/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	109.0000	90.0000	(17.431)	0	0	0
22/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	132.0000	109.0000	(17.424)	0	0	0
22/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,995.0000	7,866.0000	(1.614)	0	0	0
22/10/2009	€ / R 2010/03/15	9.30	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
22/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
22/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,912.0000	1,800.0000	(5.858)	0	0	0
22/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
22/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	102.0000	117.0000	14.706	0	0	0
22/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	22.0000	25.0000	13.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,864.0000	3,993.0000	3.339	0	0	0
22/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,149.0000	6,021.0000	(2.082)	0	0	0
22/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,089.0000	2,215.0000	6.032	0	0	0
22/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,638.0000	1,531.0000	(6.532)	0	0	0
22/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	314.0000	359.0000	14.331	0	0	0
22/10/2009	€ / R	2010/03/15	13.15	Call	Currency Future	121.0000	138.0000	14.050	0	0	0
22/10/2009	€ / R	2010/03/15	15.20	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
22/10/2009	€ / R	2010/03/15	9.40	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,144.0000	8,016.0000	(1.572)	0	0	0
22/10/2009	€ / R	2010/03/15	8.30	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/10/2009	€ / R	2010/03/15	11.55	Put	Currency Future	593.0000	520.0000	(12.310)	0	0	0
22/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
22/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,892.0000	2,771.0000	(4.184)	0	0	0
22/10/2009	€ / R	2010/03/15	9.40	Call	Currency Future	1,992.0000	2,118.0000	6.325	0	0	0
22/10/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,913.0000	3,787.0000	(3.220)	0	0	0
22/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	8.30	Call	Currency Future	3,071.0000	3,199.0000	4.168	0	0	0
22/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	356.0000	406.0000	14.045	0	0	0
22/10/2009	€ / R	2010/03/15	19.45	Put	Currency Future	8,094.0000	7,966.0000	(1.581)	0	0	0
22/10/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,683.0000	1,575.0000	(6.417)	0	0	0
22/10/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,864.0000	3,738.0000	(3.261)	0	0	0
22/10/2009	€ / R	2010/03/15	8.40	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/10/2009	€ / R	2010/03/15	17.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R	2010/03/15	13.30	Call	Currency Future	110.0000	126.0000	14.545	0	0	0
22/10/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,668.0000	3,542.0000	(3.435)	0	0	0
22/10/2009	€ / R	2010/03/15	19.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	10.20	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
22/10/2009	€ / R	2010/03/15	7.40	Call	Currency Future	3,963.0000	4,092.0000	3.255	0	0	0
22/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,795.0000	7,666.0000	(1.655)	0	0	0
22/10/2009	€ / R	2010/03/15	17.35	Put	Currency Future	6,000.0000	5,872.0000	(2.133)	0	0	0
22/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,152.0000	1,265.0000	9.809	0	0	0
22/10/2009	€ / R	2010/03/15	15.00	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
22/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/10/2009	€ / R	2010/03/15	9.20	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/10/2009	€ / R	2010/03/15	7.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,702.0000	2,581.0000	(4.478)	0	0	0
22/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,923.0000	3,051.0000	4.379	0	0	0
22/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,972.0000	3,100.0000	4.307	0	0	0
22/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,417.0000	3,545.0000	3.746	0	0	0
22/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,344.0000	8,215.0000	(1.546)	0	0	0
22/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,242.0000	1,357.0000	9.259	0	0	0
22/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,143.0000	2,028.0000	(5.366)	0	0	0
22/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,914.0000	4,042.0000	3.270	0	0	0
22/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,170.0000	3,298.0000	4.038	0	0	0
22/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,280.0000	2,164.0000	(5.088)	0	0	0
22/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,348.0000	6,220.0000	(2.016)	0	0	0
22/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,186.0000	2,313.0000	5.810	0	0	0
22/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
22/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	190.0000	217.0000	14.211	0	0	0
22/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,431.0000	2,558.0000	5.224	0	0	0
22/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,944.0000	2,070.0000	6.481	0	0	0
22/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R 2010/03/15	7.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	94.0000	107.0000	13.830	0	0	0
22/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,655.0000	4,528.0000	(2.728)	0	0	0
22/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,755.0000	4,628.0000	(2.671)	0	0	0
22/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,848.0000	1,973.0000	6.764	0	0	0
22/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,030.0000	1,138.0000	10.485	0	0	0
22/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
22/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	120.0000	99.0000	(17.500)	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
22/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
22/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	145.0000	120.0000	(17.241)	0	0	0
22/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,498.0000	6,370.0000	(1.970)	0	0	0
22/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,099.0000	5,971.0000	(2.099)	0	0	0
22/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
22/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,866.0000	1,754.0000	(6.002)	0	0	0
22/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,824.0000	2,952.0000	4.533	0	0	0
22/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,797.0000	2,676.0000	(4.326)	0	0	0
22/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,597.0000	6,469.0000	(1.940)	0	0	0
22/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,110.0000	3,984.0000	(3.066)	0	0	0
22/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,765.0000	3,640.0000	(3.320)	0	0	0
22/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,049.0000	5,921.0000	(2.116)	0	0	0
22/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,330.0000	1,229.0000	(7.594)	0	0	0
22/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,188.0000	2,073.0000	(5.256)	0	0	0
22/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,212.0000	4,341.0000	3.063	0	0	0
22/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,593.0000	8,464.0000	(1.501)	0	0	0
22/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,448.0000	6,320.0000	(1.985)	0	0	0
22/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,854.0000	4,727.0000	(2.616)	0	0	0
22/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,044.0000	7,916.0000	(1.591)	0	0	0
22/10/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,800.0000	5,672.0000	(2.207)	0	0	0
22/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,516.0000	3,645.0000	3.669	0	0	0
22/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
22/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	125.0000	143.0000	14.400	0	0	0
22/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,061.0000	3,934.0000	(3.127)	0	0	0
22/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,647.0000	6,519.0000	(1.926)	0	0	0
22/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,234.0000	2,119.0000	(5.148)	0	0	0
22/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,743.0000	8,614.0000	(1.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	62.0000	53.0000	(14.516)	0	0	0
22/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	98.0000	112.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,333.0000	1,450.0000	8.777	0	0	0
22/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,814.0000	3,943.0000	3.382	0	0	0
22/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
22/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,693.0000	8,564.0000	(1.484)	0	0	0
22/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,606.0000	4,479.0000	(2.757)	0	0	0
22/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,269.0000	3,397.0000	3.916	0	0	0
22/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,548.0000	6,419.0000	(1.970)	0	0	0
22/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,181.0000	3,058.0000	(3.867)	0	0	0
22/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
22/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	73.0000	62.0000	(15.068)	0	0	0
22/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
22/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
22/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,774.0000	1,664.0000	(6.201)	0	0	0
22/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,160.0000	4,033.0000	(3.053)	0	0	0
22/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,493.0000	8,365.0000	(1.507)	0	0	0
22/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,747.0000	6,619.0000	(1.897)	0	0	0
22/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
22/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,284.0000	2,411.0000	5.560	0	0	0
22/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
22/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,749.0000	2,629.0000	(4.365)	0	0	0
22/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,294.0000	8,165.0000	(1.555)	0	0	0
22/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,471.0000	1,591.0000	8.158	0	0	0
22/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,619.0000	3,493.0000	(3.482)	0	0	0
22/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,697.0000	6,569.0000	(1.911)	0	0	0
22/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,654.0000	2,534.0000	(4.521)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	342.0000	291.0000	(14.912)	0	0	0
22/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,543.0000	8,414.0000	(1.510)	0	0	0
22/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	687.0000	773.0000	12.518	0	0	0
22/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	601.0000	679.0000	12.978	0	0	0
22/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,643.0000	8,514.0000	(1.493)	0	0	0
22/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	278.0000	234.0000	(15.827)	0	0	0
22/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
22/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	138.0000	158.0000	14.493	0	0	0
22/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,715.0000	3,843.0000	3.445	0	0	0
22/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,729.0000	1,619.0000	(6.362)	0	0	0
22/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
22/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	440.0000	378.0000	(14.091)	0	0	0
22/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	389.0000	333.0000	(14.396)	0	0	0
22/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	524.0000	594.0000	13.359	0	0	0
22/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	549.0000	621.0000	13.115	0	0	0
22/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	500.0000	567.0000	13.400	0	0	0
22/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	575.0000	650.0000	13.043	0	0	0
22/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,726.0000	2,853.0000	4.659	0	0	0
22/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,753.0000	1,877.0000	7.074	0	0	0
22/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	365.0000	311.0000	(14.795)	0	0	0
22/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,373.0000	2,256.0000	(4.930)	0	0	0
22/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,308.0000	4,181.0000	(2.948)	0	0	0
22/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
22/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	414.0000	355.0000	(14.251)	0	0	0
22/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,745.0000	7,617.0000	(1.653)	0	0	0
22/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	661.0000	584.0000	(11.649)	0	0	0
22/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,750.0000	5,622.0000	(2.226)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/03/15	11.65	Call	Currency Future	371.0000	423.0000	14.016	0	0	0
22/10/2009	€ / R	2010/03/15	11.40	Put	Currency Future	497.0000	431.0000	(13.280)	0	0	0
22/10/2009	€ / R	2010/03/15	9.65	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
22/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,261.0000	4,390.0000	3.027	0	0	0
22/10/2009	€ / R	2010/03/15	10.65	Call	Currency Future	882.0000	982.0000	11.338	0	0	0
22/10/2009	€ / R	2010/03/15	11.40	Call	Currency Future	457.0000	519.0000	13.567	0	0	0
22/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,845.0000	7,716.0000	(1.644)	0	0	0
22/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	173.0000	144.0000	(16.763)	0	0	0
22/10/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,298.0000	6,170.0000	(2.032)	0	0	0
22/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,850.0000	5,722.0000	(2.188)	0	0	0
22/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	420.0000	478.0000	13.810	0	0	24
22/10/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,615.0000	3,744.0000	3.568	0	0	0
22/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	561.0000	490.0000	(12.656)	0	0	0
22/10/2009	€ / R	2010/03/15	7.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,627.0000	2,755.0000	4.872	0	0	0
22/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,162.0000	4,291.0000	3.099	0	0	0
22/10/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,658.0000	1,781.0000	7.419	0	0	0
22/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	9.75	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
22/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
22/10/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,466.0000	2,348.0000	(4.785)	0	0	0
22/10/2009	€ / R	2010/03/15	13.75	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
22/10/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,549.0000	1,443.0000	(6.843)	0	0	0
22/10/2009	€ / R	2010/03/15	12.75	Call	Currency Future	158.0000	181.0000	14.557	0	0	0
22/10/2009	€ / R	2010/03/15	10.75	Call	Currency Future	814.0000	909.0000	11.671	0	0	0
22/10/2009	€ / R	2010/03/15	8.75	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/10/2009	€ / R	2010/03/15	10.75	Put	Currency Future	204.0000	170.0000	(16.667)	0	0	0
22/10/2009	€ / R	2010/03/15	14.75	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
22/10/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,705.0000	1,829.0000	7.273	0	0	0
22/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/10/2009	€ / R	2010/03/15	9.70	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
22/10/2009	€ / R	2010/03/15	11.35	Put	Currency Future	467.0000	403.0000	(13.704)	0	0	0
22/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	188.0000	157.0000	(16.489)	0	0	0
22/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	848.0000	945.0000	11.439	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/03/15	11.35	Call	Currency Future	476.0000	541.0000	13.655	0	0	0
22/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,676.0000	2,804.0000	4.783	0	0	0
22/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,665.0000	3,794.0000	3.520	0	0	0
22/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
22/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,505.0000	1,399.0000	(7.043)	0	0	0
22/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,420.0000	2,302.0000	(4.876)	0	0	0
22/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,407.0000	4,280.0000	(2.882)	0	0	0
22/10/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,423.0000	3,299.0000	(3.623)	0	0	0
22/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
22/10/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,375.0000	3,251.0000	(3.674)	0	0	0
22/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
22/10/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,358.0000	4,231.0000	(2.914)	0	0	0
22/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	79.0000	90.0000	13.924	0	0	0
22/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	918.0000	1,020.0000	11.111	0	0	0
22/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
22/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,800.0000	1,925.0000	6.944	0	0	0
22/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,775.0000	2,902.0000	4.577	0	0	0
22/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	158.0000	131.0000	(17.089)	0	0	0
22/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,764.0000	3,893.0000	3.427	0	0	0
22/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
22/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,327.0000	2,210.0000	(5.028)	0	0	0
22/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
22/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,244.0000	8,115.0000	(1.565)	0	0	0
22/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,259.0000	4,132.0000	(2.982)	0	0	0
22/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,249.0000	6,121.0000	(2.048)	0	0	0
22/10/2009	€ / R	2010/06/14			Currency Future	11.5408	11.6748	1.161	11.7200	11.7200	808
22/10/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,338.0000	1,452.0000	8.520	0	0	0
22/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	437.0000	484.0000	10.755	0	0	0
22/10/2009	€ / R	2010/06/14	10.45	Call	Currency Future	1,257.0000	1,369.0000	8.910	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
22/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	€ / R 2010/06/14	12.00	Call	Currency Future	464.0000	514.0000	10.776	0	0	0
22/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
22/10/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,282.0000	2,412.0000	5.697	0	0	0
22/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,149.0000	4,282.0000	3.206	0	0	0
22/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	997.0000	909.0000	(8.826)	0	0	0
22/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/10/2009	€ / R 2010/06/14	8.30	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	923.0000	839.0000	(9.101)	0	0	0
22/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	167.0000	144.0000	(13.772)	0	0	0
22/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,262.0000	3,394.0000	4.047	0	0	0
22/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,163.0000	3,296.0000	4.205	0	0	0
22/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,136.0000	2,266.0000	6.086	0	0	0
22/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,114.0000	3,247.0000	4.271	0	0	0
22/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,379.0000	1,495.0000	8.412	0	0	0
22/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,184.0000	2,315.0000	5.998	0	0	0
22/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	214.0000	236.0000	10.280	0	0	0
22/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,771.0000	7,638.0000	(1.711)	0	0	0
22/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,019.0000	7,886.0000	(1.659)	0	0	0
22/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
22/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	138.0000	120.0000	(13.043)	0	0	0
22/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,297.0000	1,410.0000	8.712	0	0	0
22/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,989.0000	1,878.0000	(5.581)	0	0	0
22/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
22/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,002.0000	4,135.0000	3.323	0	0	0
22/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
22/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	157.0000	136.0000	(13.376)	0	0	0
22/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,920.0000	7,787.0000	(1.679)	0	0	0
22/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,790.0000	5,662.0000	(2.211)	0	0	0
22/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	11.0000	12.0000	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
22/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
22/10/2009	€ / R	2010/06/14	17.55	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
22/10/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,937.0000	5,810.0000	(2.139)	0	0	0
22/10/2009	€ / R	2010/06/14	15.30	Put	Currency Future	3,853.0000	3,728.0000	(3.244)	0	0	0
22/10/2009	€ / R	2010/06/14	9.55	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
22/10/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,123.0000	2,011.0000	(5.276)	0	0	0
22/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	94.0000	103.0000	9.574	0	0	0
22/10/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,179.0000	1,287.0000	9.160	0	0	0
22/10/2009	€ / R	2010/06/14	15.45	Put	Currency Future	3,998.0000	3,872.0000	(3.152)	0	0	0
22/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	230.0000	253.0000	10.000	0	0	0
22/10/2009	€ / R	2010/06/14	10.55	Put	Currency Future	188.0000	162.0000	(13.830)	0	0	0
22/10/2009	€ / R	2010/06/14	17.45	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
22/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,248.0000	4,381.0000	3.131	0	0	0
22/10/2009	€ / R	2010/06/14	13.55	Call	Currency Future	205.0000	225.0000	9.756	0	0	0
22/10/2009	€ / R	2010/06/14	7.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	€ / R	2010/06/14	13.55	Put	Currency Future	2,214.0000	2,100.0000	(5.149)	0	0	0
22/10/2009	€ / R	2010/06/14	19.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	€ / R	2010/06/14	17.55	Put	Currency Future	6,035.0000	5,908.0000	(2.104)	0	0	0
22/10/2009	€ / R	2010/06/14	17.50	Put	Currency Future	5,986.0000	5,859.0000	(2.122)	0	0	0
22/10/2009	€ / R	2010/06/14	15.55	Put	Currency Future	4,095.0000	3,969.0000	(3.077)	0	0	0
22/10/2009	€ / R	2010/06/14	13.50	Put	Currency Future	2,169.0000	2,056.0000	(5.210)	0	0	0
22/10/2009	€ / R	2010/06/14	15.55	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
22/10/2009	€ / R	2010/06/14	15.50	Call	Currency Future	87.0000	96.0000	10.345	0	0	0
22/10/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,820.0000	7,688.0000	(1.688)	0	0	0
22/10/2009	€ / R	2010/06/14	15.50	Put	Currency Future	4,046.0000	3,921.0000	(3.089)	0	0	0
22/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	219.0000	241.0000	10.046	0	0	0
22/10/2009	€ / R	2010/06/14	17.50	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
22/10/2009	€ / R	2010/06/14	15.40	Call	Currency Future	90.0000	99.0000	10.000	0	0	0
22/10/2009	€ / R	2010/06/14	19.50	Put	Currency Future	7,970.0000	7,837.0000	(1.669)	0	0	0
22/10/2009	€ / R	2010/06/14	10.35	Put	Currency Future	147.0000	128.0000	(12.925)	0	0	0
22/10/2009	€ / R	2010/06/14	13.50	Call	Currency Future	209.0000	230.0000	10.048	0	0	0
22/10/2009	€ / R	2010/06/14	13.35	Call	Currency Future	224.0000	247.0000	10.268	0	0	0
22/10/2009	€ / R	2010/06/14	10.50	Put	Currency Future	177.0000	153.0000	(13.559)	0	0	0
22/10/2009	€ / R	2010/06/14	13.35	Put	Currency Future	2,034.0000	1,922.0000	(5.506)	0	0	0
22/10/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,218.0000	1,328.0000	9.031	0	0	0
22/10/2009	€ / R	2010/06/14	15.35	Call	Currency Future	92.0000	101.0000	9.783	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
22/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,901.0000	3,776.0000	(3.204)	0	0	0
22/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,051.0000	4,184.0000	3.283	0	0	0
22/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
22/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,839.0000	5,712.0000	(2.175)	0	0	0
22/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,100.0000	4,233.0000	3.244	0	0	0
22/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
22/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,065.0000	3,198.0000	4.339	0	0	0
22/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,078.0000	1,967.0000	(5.342)	0	0	0
22/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,087.0000	2,218.0000	6.277	0	0	0
22/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,233.0000	2,364.0000	5.867	0	0	0
22/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,016.0000	3,149.0000	4.410	0	0	0
22/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,212.0000	3,345.0000	4.141	0	0	0
22/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,950.0000	3,824.0000	(3.190)	0	0	0
22/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
22/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,888.0000	5,761.0000	(2.157)	0	0	0
22/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,870.0000	7,737.0000	(1.690)	0	0	0
22/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,198.0000	4,332.0000	3.192	0	0	0
22/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,039.0000	2,169.0000	6.376	0	0	0
22/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	852.0000	771.0000	(9.507)	0	0	0
22/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	538.0000	475.0000	(11.710)	0	0	0
22/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	678.0000	750.0000	10.619	0	0	0
22/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	493.0000	546.0000	10.751	0	0	0
22/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	611.0000	676.0000	10.638	0	0	0
22/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
22/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,901.0000	2,029.0000	6.733	0	0	0
22/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	486.0000	427.0000	(12.140)	0	0	0
22/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	655.0000	724.0000	10.534	0	0	0
22/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	702.0000	776.0000	10.541	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/06/14	11.55	Put	Currency Future	621.0000	551.0000	(11.272)	0	0	0
22/10/2009	€ / R	2010/06/14	11.35	Put	Currency Future	511.0000	451.0000	(11.742)	0	0	0
22/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,853.0000	3,986.0000	3.452	0	0	0
22/10/2009	€ / R	2010/06/14	11.30	Call	Currency Future	726.0000	802.0000	10.468	0	0	0
22/10/2009	€ / R	2010/06/14	11.45	Put	Currency Future	565.0000	500.0000	(11.504)	0	0	0
22/10/2009	€ / R	2010/06/14	10.70	Call	Currency Future	1,075.0000	1,177.0000	9.488	0	0	0
22/10/2009	€ / R	2010/06/14	11.60	Call	Currency Future	593.0000	655.0000	10.455	0	0	0
22/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	2,869.0000	3,001.0000	4.601	0	0	0
22/10/2009	€ / R	2010/06/14	13.70	Put	Currency Future	2,349.0000	2,234.0000	(4.896)	0	0	0
22/10/2009	€ / R	2010/06/14	11.50	Put	Currency Future	592.0000	525.0000	(11.318)	0	0	0
22/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,967.0000	3,099.0000	4.449	0	0	0
22/10/2009	€ / R	2010/06/14	11.50	Call	Currency Future	633.0000	700.0000	10.585	0	0	0
22/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/10/2009	€ / R	2010/06/14	11.70	Put	Currency Future	716.0000	641.0000	(10.475)	0	0	0
22/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,993.0000	2,122.0000	6.473	0	0	0
22/10/2009	€ / R	2010/06/14	11.70	Call	Currency Future	557.0000	616.0000	10.592	0	0	0
22/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	€ / R	2010/06/14	11.60	Put	Currency Future	652.0000	581.0000	(10.890)	0	0	0
22/10/2009	€ / R	2010/06/14	7.60	Call	Currency Future	3,952.0000	4,085.0000	3.365	0	0	0
22/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,168.0000	8,035.0000	(1.628)	0	0	0
22/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	€ / R	2010/06/14	15.70	Call	Currency Future	78.0000	86.0000	10.256	0	0	0
22/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
22/10/2009	€ / R	2010/06/14	15.70	Put	Currency Future	4,237.0000	4,112.0000	(2.950)	0	0	0
22/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,184.0000	6,055.0000	(2.086)	0	0	0
22/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
22/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,144.0000	1,250.0000	9.266	0	0	0
22/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	200.0000	219.0000	9.500	0	0	0
22/10/2009	€ / R	2010/06/14	13.70	Call	Currency Future	190.0000	209.0000	10.000	0	0	0
22/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,069.0000	7,936.0000	(1.648)	0	0	0
22/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	235.0000	203.0000	(13.617)	0	0	0
22/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,085.0000	5,957.0000	(2.104)	0	0	0
22/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,259.0000	2,145.0000	(5.046)	0	0	0
22/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	203.0000	175.0000	(13.793)	0	0	0
22/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	83.0000	91.0000	9.639	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
22/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,142.0000	4,016.0000	(3.042)	0	0	0
22/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	AL13	2009/11/05			Index Future	249.1390	248.8400	(0.120)	0.0000	0.0000	10
22/10/2009	ALBI	2009/11/05			Index Future	292.3650	291.0050	(0.465)	290.4800	290.4800	713
22/10/2009	ALBI	2010/02/04			Index Future	297.6530	296.2660	(0.466)	295.3100	295.3100	5
22/10/2009	ALBI	2010/05/06			Index Future	302.9420	301.5570	(0.457)	0.0000	0.0000	0
22/10/2009	ALBI	2010/08/05			Index Future	308.4160	307.0330	(0.448)	0.0000	0.0000	0
22/10/2009	CRD1	2009/11/05			Index Future	127.2060	126.9070	(0.235)	0.0000	0.0000	2
22/10/2009	CRD1	2010/02/04			Index Future	129.5060	129.2010	(0.236)	0.0000	0.0000	0
22/10/2009	CRD1	2010/05/06			Index Future	131.9890	131.6770	(0.236)	0.0000	0.0000	0
22/10/2009	GOVI	2009/11/05			jGovi	294.0955	292.7485	(0.458)	0.0000	0.0000	691
22/10/2009	GOVI	2010/02/04			jGovi	299.4145	298.0405	(0.459)	0.0000	0.0000	0
22/10/2009	GOVI	2010/05/06			jGovi	305.1540	303.7525	(0.459)	0.0000	0.0000	0
22/10/2009	GOVI	2010/08/05			jGovi	310.3500	309.0530	(0.418)	0.0000	0.0000	0
22/10/2009	ILBI	2009/11/05			Index Future	364.5960	365.0090	0.113	0.0000	0.0000	3
22/10/2009	ILBI	2010/02/04			Index Future	371.2050	371.6240	0.113	0.0000	0.0000	214
22/10/2009	J153	2010/08/31			jSwap	7.2841	7.3473	0.867	0.0000	0.0000	0
22/10/2009	J157	2015/09/15			jSwap	8.8540	8.9010	0.531	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
22/10/2009	J186	2026/12/21			jSwap	8.6100	8.6820	0.836	0.0000	0.0000	0
22/10/2009	J201	2014/12/22			jSwap	8.6870	8.7310	0.507	0.0000	0.0000	0
22/10/2009	J203	2017/09/15			jSwap	8.9900	9.0350	0.501	0.0000	0.0000	0
22/10/2009	J204	2018/12/21			jSwap	8.9580	9.0080	0.558	0.0000	0.0000	0
22/10/2009	J207	2020/01/15			jSwap	8.9790	9.0300	0.568	0.0000	0.0000	0
22/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
22/10/2009	JFRA	2009/11/05			jFra	7.2540	7.2930	0.538	0.0000	0.0000	0
22/10/2009	JFRA	2010/02/04			jFra	7.0430	7.1010	0.824	0.0000	0.0000	0
22/10/2009	JFRA	2010/05/06			jFra	7.2240	7.2590	0.484	0.0000	0.0000	0
22/10/2009	JFRA	2010/08/05			jFra	7.5310	7.5720	0.544	0.0000	0.0000	0
22/10/2009	JFRA	2010/11/04			jFra	7.8540	7.8990	0.573	0.0000	0.0000	0
22/10/2009	JN02	2009/11/05			jNote	7.7970	7.8460	0.628	0.0000	0.0000	0
22/10/2009	JN02	2010/02/04			jNote	8.0250	8.0800	0.685	0.0000	0.0000	0
22/10/2009	JN05	2009/11/05			jNote	8.7060	8.7540	0.551	0.0000	0.0000	0
22/10/2009	JN05	2010/02/04			jNote	8.8370	8.8850	0.543	0.0000	0.0000	0
22/10/2009	JN10	2009/11/05			jNote	8.9520	9.0040	0.581	0.0000	0.0000	0
22/10/2009	JN10	2010/02/04			jNote	9.0120	9.0660	0.599	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
22/10/2009	JROD	2009/10/30			jRod	6.8010	6.7990	(0.029)	0.0000	0.0000	0
22/10/2009	JROD	2009/11/30			jRod	6.8620	6.8610	(0.015)	0.0000	0.0000	0
22/10/2009	JROD	2009/12/31			jRod	7.0400	7.0530	0.185	0.0000	0.0000	0
22/10/2009	OTH1	2009/11/05			Index Future	282.8560	281.4340	(0.503)	0.0000	0.0000	3
22/10/2009	OTH1	2010/02/04			Index Future	287.9720	286.5210	(0.504)	0.0000	0.0000	0
22/10/2009	OTH1	2010/05/06			Index Future	293.4920	292.0120	(0.504)	0.0000	0.0000	0
22/10/2009	R153	2009/11/05			Bond Future	7.3230	7.4030	1.092	0.0000	0.0000	0
22/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	660.0000	724.0000	9.697	0	0	0
22/10/2009	R155	2009/11/05			Bond Future	7.5600	7.6360	1.005	0.0000	0.0000	38
22/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	363.0000	254.0000	(30.028)	0	0	0
22/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	29.0000	54.0000	86.207	0	0	0
22/10/2009	R157	2009/11/05			Bond Future	8.5880	8.6680	0.932	0.0000	0.0000	8,863
22/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,773.0000	6,184.0000	7.119	0	0	0
22/10/2009	R157	2010/02/04			Bond Future	8.6910	8.7760	0.978	0.0000	0.0000	70
22/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,937.0000	5,312.0000	7.596	0	0	0
22/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	183.0000	140.0000	(23.497)	0	0	0
22/10/2009	R157	2010/05/06			Bond Future	8.7740	8.8640	1.026	0.0000	0.0000	0
22/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,306.0000	1,140.0000	(12.711)	0	0	0
22/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,607.0000	2,864.0000	9.858	0	0	0
22/10/2009	R157	2010/08/05			Bond Future	8.8290	8.9250	1.087	0.0000	0.0000	0
22/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,179.0000	1,971.0000	(9.546)	0	0	0
22/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,535.0000	2,760.0000	8.876	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	R186	2009/11/05			Bond Future	9.2010	9.2810	0.869	0.0000	0.0000	11,682
22/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,254.0000	2,821.0000	25.155	0	0	5,000
22/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	371.0000	202.0000	(45.553)	0	0	0
22/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,352.0000	5,052.0000	16.085	0	0	240
22/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,738.0000	15,474.0000	4.994	0	0	0
22/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	60.0000	24.0000	(60.000)	0	0	0
22/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
22/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,567.0000	18,304.0000	4.195	0	0	0
22/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
22/10/2009	R186	2010/02/04			Bond Future	9.2610	9.3440	0.896	0.0000	0.0000	81
22/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,127.0000	10,810.0000	6.744	0	0	0
22/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	300.0000	231.0000	(23.000)	0	0	0
22/10/2009	R186	2010/05/06			Bond Future	9.3140	9.3990	0.913	0.0000	0.0000	0
22/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,578.0000	6,034.0000	8.175	0	0	0
22/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,698.0000	2,394.0000	(11.268)	0	0	0
22/10/2009	R186	2010/08/05			Bond Future	9.3520	9.4400	0.941	0.0000	0.0000	0
22/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,290.0000	5,688.0000	7.524	0	0	0
22/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,378.0000	3,998.0000	(8.680)	0	0	0
22/10/2009	R201	2009/11/05			Bond Future	8.6670	8.7360	0.796	0.0000	0.0000	488
22/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,893.0000	5,173.0000	5.722	0	0	0
22/10/2009	R201	2010/02/04			Bond Future	8.7610	8.8350	0.845	0.0000	0.0000	0
22/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	45.0000	34.0000	(24.444)	0	0	0
22/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,106.0000	5,382.0000	5.405	0	0	0
22/10/2009	R201	2010/05/06			Bond Future	8.8420	8.9220	0.905	0.0000	0.0000	0
22/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,245.0000	2,431.0000	8.285	0	0	0
22/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	964.0000	853.0000	(11.515)	0	0	0
22/10/2009	R201	2010/08/05			Bond Future	8.8970	8.9820	0.955	0.0000	0.0000	0

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22/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,695.0000	1,834.0000	8.201	0	0	0
22/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,059.0000	1,897.0000	(7.868)	0	0	0
22/10/2009	R203	2009/11/05			Bond Future	9.1160	9.1950	0.867	0.0000	0.0000	1,570
22/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,170.0000	9,592.0000	4.602	0	0	0
22/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R203	2010/02/04			Bond Future	9.2070	9.2900	0.901	0.0000	0.0000	0
22/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,598.0000	5,989.0000	6.985	0	0	0
22/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	171.0000	131.0000	(23.392)	0	0	0
22/10/2009	R203	2010/05/06			Bond Future	9.2820	9.3690	0.937	0.0000	0.0000	0
22/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,548.0000	1,370.0000	(11.499)	0	0	0
22/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,989.0000	3,250.0000	8.732	0	0	0
22/10/2009	R203	2010/08/05			Bond Future	9.3360	9.4280	0.985	0.0000	0.0000	0
22/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,536.0000	2,316.0000	(8.675)	0	0	0
22/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,960.0000	3,192.0000	7.838	0	0	0
22/10/2009	R204	2009/11/05			Bond Future	9.1240	9.2030	0.866	0.0000	0.0000	3,669
22/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,116.0000	10,575.0000	4.537	0	0	0
22/10/2009	R204	2010/02/04			Bond Future	9.2020	9.2850	0.902	0.0000	0.0000	0
22/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,139.0000	6,564.0000	6.923	0	0	0
22/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	202.0000	156.0000	(22.772)	0	0	0
22/10/2009	R204	2010/05/06			Bond Future	9.2710	9.3570	0.928	0.0000	0.0000	0
22/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,716.0000	1,521.0000	(11.364)	0	0	0
22/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,240.0000	3,521.0000	8.673	0	0	0
22/10/2009	R204	2010/08/05			Bond Future	9.3220	9.4120	0.965	0.0000	0.0000	0
22/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,853.0000	2,612.0000	(8.447)	0	0	0
22/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,245.0000	3,492.0000	7.612	0	0	0
22/10/2009	R206	2009/11/05			Bond Future	8.7290	8.7990	0.802	0.0000	0.0000	1,140

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22/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,230.0000	4,465.0000	5.556	0	0	0
22/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R206	2010/02/04			Bond Future	8.8420	8.9170	0.848	0.0000	0.0000	0
22/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	78.0000	63.0000	(19.231)	0	0	0
22/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,455.0000	4,677.0000	4.983	0	0	0
22/10/2009	R206	2010/05/06			Bond Future	8.9480	9.0290	0.905	0.0000	0.0000	0
22/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,813.0000	1,947.0000	7.391	0	0	0
22/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,218.0000	1,110.0000	(8.867)	0	0	0
22/10/2009	R206	2010/08/05			Bond Future	9.0260	9.1140	0.975	0.0000	0.0000	0
22/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,603.0000	1,479.0000	(7.735)	0	0	0
22/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,676.0000	1,799.0000	7.339	0	0	0
22/10/2009	R207	2009/11/05			Bond Future	9.2830	9.3630	0.862	0.0000	0.0000	600
22/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,450.0000	11,922.0000	4.122	0	0	0
22/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R207	2010/02/04			Bond Future	9.3600	9.4420	0.876	0.0000	0.0000	0
22/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,926.0000	7,363.0000	6.310	0	0	0
22/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	161.0000	124.0000	(22.981)	0	0	0
22/10/2009	R207	2010/05/06			Bond Future	9.4290	9.5150	0.912	0.0000	0.0000	0
22/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,003.0000	1,786.0000	(10.834)	0	0	0
22/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,029.0000	3,300.0000	8.947	0	0	0
22/10/2009	R207	2010/08/05			Bond Future	9.4840	9.5730	0.938	0.0000	0.0000	0
22/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,180.0000	2,922.0000	(8.113)	0	0	0
22/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,090.0000	3,327.0000	7.670	0	0	0
22/10/2009	R208	2009/11/05			Bond Future	9.2730	9.3620	0.960	0.0000	0.0000	5,008
22/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,043.0000	10,585.0000	5.397	0	0	0
22/10/2009	R208	2010/02/04			Bond Future	9.3440	9.4370	0.995	0.0000	0.0000	0

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22/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,625.0000	6,103.0000	8.498	0	0	0
22/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	344.0000	266.0000	(22.674)	0	0	0
22/10/2009	R208	2010/05/06			Bond Future	9.4050	9.5010	1.021	0.0000	0.0000	0
22/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,130.0000	1,875.0000	(11.972)	0	0	0
22/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,052.0000	3,361.0000	10.125	0	0	0
22/10/2009	R208	2010/08/05			Bond Future	9.4510	9.5510	1.058	0.0000	0.0000	0
22/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,128.0000	3,401.0000	8.728	0	0	0
22/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,413.0000	3,106.0000	(8.995)	0	0	0
22/10/2009	R209	2009/11/05			Bond Future	8.8070	8.8770	0.795	0.0000	0.0000	3,565
22/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	360.0000	493.0000	36.944	0	0	0
22/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,875.0000	1,453.0000	(22.507)	0	0	0
22/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,362.0000	14,918.0000	3.871	0	0	0
22/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	11,770.0000	12,326.0000	4.724	0	0	0
22/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,942.0000	6,387.0000	(7.995)	0	0	0
22/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,079.0000	17,634.0000	3.250	0	0	0
22/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	2,970
22/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
22/10/2009	R209	2010/02/04			Bond Future	8.8450	8.9160	0.803	0.0000	0.0000	0
22/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	299.0000	348.0000	16.388	0	0	0
22/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,590.0000	8,080.0000	(5.937)	0	0	0
22/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	77.0000	58.0000	(24.675)	0	0	2,500
22/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,128.0000	12,669.0000	4.461	0	0	0
22/10/2009	R209	2010/05/06			Bond Future	8.8740	8.9480	0.834	0.0000	0.0000	0
22/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,974.0000	1,757.0000	(10.993)	0	0	0
22/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,018.0000	5,380.0000	7.214	0	0	0
22/10/2009	R209	2010/08/05			Bond Future	8.8930	8.9680	0.843	0.0000	0.0000	0
22/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,726.0000	5,027.0000	6.369	0	0	0
22/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,591.0000	3,308.0000	(7.881)	0	0	0

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22/10/2009	TRT1	2009/11/05			Index Future	290.4210	289.0920	(0.458)	0.0000	0.0000	100
22/10/2009	TRT1	2010/02/04			Index Future	295.6730	294.3180	(0.458)	0.0000	0.0000	0
22/10/2009	TRT1	2010/05/06			Index Future	301.3410	299.9580	(0.459)	0.0000	0.0000	0
22/10/2009	ZAAD	2009/12/14			Currency Future	6.8717	6.9178	0.671	6.9600	6.9600	6,610
22/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,322.0000	2,368.0000	1.981	0	0	0
22/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	152.0000	172.0000	13.158	0	0	0
22/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	103.0000	117.0000	13.592	0	0	0
22/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,372.0000	3,418.0000	1.364	0	0	0
22/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,522.0000	4,568.0000	1.017	0	0	0
22/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	931.0000	975.0000	4.726	0	0	0
22/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	646.0000	688.0000	6.502	0	0	0
22/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	132.0000	111.0000	(15.909)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,322.0000	4,368.0000	1.064	0	0	0
22/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	181.0000	155.0000	(14.365)	0	0	0
22/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	281.0000	249.0000	(11.388)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,372.0000	4,418.0000	1.052	0	0	0
22/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	512.0000	550.0000	7.422	0	0	0
22/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	556.0000	596.0000	7.194	0	0	0
22/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	132.0000	111.0000	(15.909)	0	0	0
22/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,179.0000	4,132.0000	(1.125)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	271.0000	300.0000	10.701	0	0	0
22/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,828.0000	7,782.0000	(0.588)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,022.0000	3,068.0000	1.522	0	0	0
22/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0

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22/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,679.0000	2,633.0000	(1.717)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	601.0000	641.0000	6.656	0	0	0
22/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	204.0000	228.0000	11.765	0	0	0
22/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,188.0000	1,143.0000	(3.788)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	204.0000	228.0000	11.765	0	0	0
22/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,828.0000	5,782.0000	(0.789)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,523.0000	1,569.0000	3.020	0	0	0
22/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	181.0000	155.0000	(14.365)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	835.0000	878.0000	5.150	0	0	0
22/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	173.0000	196.0000	13.295	0	0	0
22/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	426.0000	462.0000	8.451	0	0	0
22/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,374.0000	1,420.0000	3.348	0	0	0
22/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	152.0000	172.0000	13.158	0	0	0
22/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	601.0000	641.0000	6.656	0	0	0
22/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	152.0000	128.0000	(15.789)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,822.0000	4,868.0000	0.954	0	0	0
22/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,628.0000	5,582.0000	(0.817)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
22/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	47.0000	38.0000	(19.149)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,978.0000	5,932.0000	(0.769)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	152.0000	128.0000	(15.789)	0	0	0
22/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,322.0000	6,368.0000	0.728	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	99.0000	82.0000	(17.172)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,628.0000	7,582.0000	(0.603)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	883.0000	927.0000	4.983	0	0	0
22/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	173.0000	196.0000	13.295	0	0	0
22/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	468.0000	506.0000	8.120	0	0	0
22/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,372.0000	2,418.0000	1.939	0	0	0
22/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,479.0000	4,432.0000	(1.049)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,325.0000	1,370.0000	3.396	0	0	0
22/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	556.0000	596.0000	7.194	0	0	0
22/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	86.0000	71.0000	(17.442)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	236.0000	263.0000	11.441	0	0	0
22/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	512.0000	550.0000	7.422	0	0	0
22/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,633.0000	1,587.0000	(2.817)	0	0	0
22/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,979.0000	2,933.0000	(1.544)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	980.0000	1,024.0000	4.490	0	0	0
22/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	740.0000	782.0000	5.676	0	0	0
22/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,728.0000	7,682.0000	(0.595)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	307.0000	338.0000	10.098	0	0	0
22/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,322.0000	3,368.0000	1.385	0	0	0
22/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	271.0000	300.0000	10.701	0	0	0
22/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,172.0000	4,218.0000	1.103	0	0	0
22/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,629.0000	3,583.0000	(1.268)	0	0	0
22/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,729.0000	3,683.0000	(1.234)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	212.0000	184.0000	(13.208)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	99.0000	82.0000	(17.172)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,172.0000	2,218.0000	2.118	0	0	0
22/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,022.0000	6,068.0000	0.764	0	0	0
22/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	787.0000	830.0000	5.464	0	0	0
22/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	693.0000	735.0000	6.061	0	0	0
22/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,272.0000	2,318.0000	2.025	0	0	0
22/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
22/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,823.0000	1,868.0000	2.468	0	0	0
22/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	385.0000	420.0000	9.091	0	0	0
22/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	693.0000	735.0000	6.061	0	0	0
22/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	482.0000	443.0000	(8.091)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	114.0000	95.0000	(16.667)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	74.0000	61.0000	(17.568)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,172.0000	3,218.0000	1.450	0	0	0
22/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,484.0000	1,438.0000	(3.100)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,028.0000	7,982.0000	(0.573)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,275.0000	1,321.0000	3.608	0	0	0
22/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
22/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,472.0000	2,518.0000	1.861	0	0	0
22/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,678.0000	5,632.0000	(0.810)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	103.0000	117.0000	13.592	0	0	0
22/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,474.0000	1,519.0000	3.053	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,028.0000	5,982.0000	(0.763)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,478.0000	7,432.0000	(0.615)	0	0	0
22/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	281.0000	249.0000	(11.388)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,528.0000	7,482.0000	(0.611)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,522.0000	3,568.0000	1.306	0	0	0
22/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	398.0000	361.0000	(9.296)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	357.0000	322.0000	(9.804)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,472.0000	3,518.0000	1.325	0	0	0
22/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,729.0000	2,683.0000	(1.686)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,732.0000	1,686.0000	(2.656)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	307.0000	338.0000	10.098	0	0	0
22/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	79.0000	90.0000	13.924	0	0	0
22/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	385.0000	420.0000	9.091	0	0	0
22/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	69.0000	79.0000	14.493	0	0	0
22/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,773.0000	1,819.0000	2.594	0	0	0
22/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,522.0000	2,568.0000	1.824	0	0	0
22/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	319.0000	285.0000	(10.658)	0	0	0
22/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	47.0000	38.0000	(19.149)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,479.0000	3,433.0000	(1.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
22/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,533.0000	1,488.0000	(2.935)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,272.0000	3,318.0000	1.406	0	0	0
22/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,222.0000	2,268.0000	2.070	0	0	0
22/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	439.0000	402.0000	(8.428)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,272.0000	6,318.0000	0.733	0	0	0
22/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	345.0000	378.0000	9.565	0	0	0
22/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,029.0000	3,983.0000	(1.142)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	86.0000	71.0000	(17.442)	0	0	0
22/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	117.0000	133.0000	13.675	0	0	0
22/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,528.0000	5,482.0000	(0.832)	0	0	0
22/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,031.0000	1,985.0000	(2.265)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,222.0000	3,268.0000	1.428	0	0	0
22/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,829.0000	3,783.0000	(1.201)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,478.0000	5,432.0000	(0.840)	0	0	0
22/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	90.0000	103.0000	14.444	0	0	0
22/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
22/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
22/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	468.0000	506.0000	8.120	0	0	0
22/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,472.0000	4,518.0000	1.029	0	0	0
22/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,728.0000	5,682.0000	(0.803)	0	0	0
22/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,972.0000	4,018.0000	1.158	0	0	0
22/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	79.0000	90.0000	13.924	0	0	0
22/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,529.0000	3,483.0000	(1.303)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,772.0000	4,818.0000	0.964	0	0	0
22/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,176.0000	1,221.0000	3.827	0	0	0
22/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,422.0000	4,468.0000	1.040	0	0	0
22/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	212.0000	184.0000	(13.208)	0	0	0
22/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,229.0000	4,182.0000	(1.111)	0	0	0
22/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,226.0000	1,271.0000	3.670	0	0	0
22/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,832.0000	1,786.0000	(2.511)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,422.0000	3,468.0000	1.344	0	0	0
22/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	357.0000	322.0000	(9.804)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,237.0000	1,192.0000	(3.638)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,972.0000	3,018.0000	1.548	0	0	0
22/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,782.0000	1,736.0000	(2.581)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,972.0000	2,018.0000	2.333	0	0	0
22/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,579.0000	3,533.0000	(1.285)	0	0	0
22/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,222.0000	4,268.0000	1.090	0	0	0
22/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	246.0000	216.0000	(12.195)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,578.0000	5,532.0000	(0.825)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,583.0000	1,538.0000	(2.843)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,022.0000	2,068.0000	2.275	0	0	0
22/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,424.0000	1,470.0000	3.230	0	0	0
22/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/10/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,078.0000	1,123.0000	4.174	0	0	0
22/10/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,422.0000	2,468.0000	1.899	0	0	0
22/10/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,931.0000	1,885.0000	(2.382)	0	0	0
22/10/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,578.0000	7,532.0000	(0.607)	0	0	0
22/10/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,929.0000	3,883.0000	(1.171)	0	0	0
22/10/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,272.0000	4,318.0000	1.077	0	0	0
22/10/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,778.0000	7,732.0000	(0.591)	0	0	0
22/10/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	5,928.0000	5,882.0000	(0.776)	0	0	0
22/10/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,779.0000	3,733.0000	(1.217)	0	0	0
22/10/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,679.0000	3,633.0000	(1.250)	0	0	0
22/10/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	3,979.0000	3,933.0000	(1.156)	0	0	0
22/10/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,778.0000	5,732.0000	(0.796)	0	0	0
22/10/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	2,072.0000	2,118.0000	2.220	0	0	0
22/10/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,682.0000	1,637.0000	(2.675)	0	0	0
22/10/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	3,072.0000	3,118.0000	1.497	0	0	0
22/10/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,678.0000	7,632.0000	(0.599)	0	0	0
22/10/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	7,978.0000	7,932.0000	(0.577)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,022.0000	4,068.0000	1.144	0	0	0
22/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,072.0000	4,118.0000	1.130	0	0	0
22/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,981.0000	1,935.0000	(2.322)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,028.0000	1,073.0000	4.377	0	0	0
22/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,127.0000	1,172.0000	3.993	0	0	0
22/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,881.0000	1,836.0000	(2.392)	0	0	0
22/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,879.0000	3,833.0000	(1.186)	0	0	0
22/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,878.0000	5,832.0000	(0.783)	0	0	0
22/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,878.0000	7,832.0000	(0.584)	0	0	0
22/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,122.0000	2,168.0000	2.168	0	0	0
22/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,122.0000	3,168.0000	1.473	0	0	0
22/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,122.0000	4,168.0000	1.116	0	0	0
22/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,928.0000	7,882.0000	(0.580)	0	0	0
22/10/2009	ZAAD	2010/03/15			Currency Future	6.9201	6.9679	0.691	6.9600	6.9600	8,018
22/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,185.0000	1,232.0000	3.966	0	0	0
22/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,420.0000	4,468.0000	1.086	0	0	0
22/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	240.0000	217.0000	(9.583)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	338.0000	364.0000	7.692	0	0	0
22/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,170.0000	4,218.0000	1.151	0	0	0
22/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,568.0000	1,523.0000	(2.870)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	772.0000	814.0000	5.440	0	0	0
22/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,528.0000	1,575.0000	3.076	0	0	0
22/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	264.0000	238.0000	(9.848)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,272.0000	2,318.0000	2.025	0	0	0
22/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,534.0000	3,487.0000	(1.330)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	294.0000	267.0000	(9.184)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	609.0000	647.0000	6.240	0	0	0
22/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	128.0000	114.0000	(10.938)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,320.0000	4,368.0000	1.111	0	0	0
22/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,430.0000	1,477.0000	3.287	0	0	0
22/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,980.0000	7,933.0000	(0.589)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,531.0000	5,483.0000	(0.868)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	264.0000	285.0000	7.955	0	0	0
22/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,520.0000	3,568.0000	1.364	0	0	0
22/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
22/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,283.0000	1,329.0000	3.585	0	0	0
22/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	178.0000	159.0000	(10.674)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	284.0000	306.0000	7.746	0	0	0
22/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,581.0000	5,533.0000	(0.860)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,981.0000	5,933.0000	(0.803)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
22/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
22/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	903.0000	947.0000	4.873	0	0	0

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22/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,521.0000	2,568.0000	1.864	0	0	0
22/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	498.0000	532.0000	6.827	0	0	0
22/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	398.0000	427.0000	7.286	0	0	0
22/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,332.0000	1,378.0000	3.453	0	0	0
22/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,040.0000	1,086.0000	4.423	0	0	0
22/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,220.0000	4,268.0000	1.137	0	0	0
22/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,170.0000	3,218.0000	1.514	0	0	0
22/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,580.0000	7,533.0000	(0.620)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,761.0000	1,716.0000	(2.555)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	859.0000	902.0000	5.006	0	0	0
22/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,520.0000	1,475.0000	(2.961)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	815.0000	858.0000	5.276	0	0	0
22/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	218.0000	196.0000	(10.092)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	430.0000	461.0000	7.209	0	0	0
22/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
22/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
22/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,470.0000	4,518.0000	1.074	0	0	0
22/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	948.0000	993.0000	4.747	0	0	0
22/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	218.0000	196.0000	(10.092)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,713.0000	1,668.0000	(2.627)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,173.0000	2,219.0000	2.117	0	0	0
22/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,584.0000	3,537.0000	(1.311)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,005.0000	1,959.0000	(2.294)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,730.0000	7,683.0000	(0.608)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,220.0000	3,268.0000	1.491	0	0	0
22/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,480.0000	7,433.0000	(0.628)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	113.0000	101.0000	(10.619)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	338.0000	364.0000	7.692	0	0	0
22/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	160.0000	143.0000	(10.625)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,470.0000	3,518.0000	1.383	0	0	0
22/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,481.0000	5,433.0000	(0.876)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	78.0000	69.0000	(11.538)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,616.0000	1,571.0000	(2.785)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,881.0000	5,833.0000	(0.816)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,731.0000	5,683.0000	(0.838)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,485.0000	3,437.0000	(1.377)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	730.0000	771.0000	5.616	0	0	0
22/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	571.0000	607.0000	6.305	0	0	0
22/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,332.0000	1,378.0000	3.453	0	0	0
22/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,422.0000	2,468.0000	1.899	0	0	0
22/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,472.0000	2,518.0000	1.861	0	0	0
22/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	648.0000	687.0000	6.019	0	0	0
22/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	533.0000	569.0000	6.754	0	0	0
22/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,322.0000	2,368.0000	1.981	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,420.0000	3,468.0000	1.404	0	0	0
22/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,983.0000	3,935.0000	(1.205)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,734.0000	3,686.0000	(1.285)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
22/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	772.0000	814.0000	5.440	0	0	0
22/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	178.0000	159.0000	(10.674)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,530.0000	7,483.0000	(0.624)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
22/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,520.0000	4,568.0000	1.062	0	0	0
22/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	463.0000	496.0000	7.127	0	0	0
22/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,681.0000	5,633.0000	(0.845)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
22/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,907.0000	1,862.0000	(2.360)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,270.0000	3,318.0000	1.468	0	0	0
22/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,370.0000	3,418.0000	1.424	0	0	0
22/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,479.0000	1,526.0000	3.178	0	0	0
22/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	245.0000	265.0000	8.163	0	0	0
22/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	143.0000	128.0000	(10.490)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	688.0000	729.0000	5.959	0	0	0
22/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	688.0000	729.0000	5.959	0	0	0
22/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	398.0000	427.0000	7.286	0	0	0
22/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	325.0000	297.0000	(8.615)	0	0	0
22/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	391.0000	361.0000	(7.673)	0	0	0
22/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,970.0000	4,018.0000	1.209	0	0	0
22/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
22/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	212.0000	229.0000	8.019	0	0	0
22/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,971.0000	3,018.0000	1.582	0	0	0
22/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.70	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
22/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	197.0000	177.0000	(10.152)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,974.0000	2,021.0000	2.381	0	0	0
22/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,222.0000	2,269.0000	2.115	0	0	0
22/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	367.0000	395.0000	7.629	0	0	0
22/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	463.0000	496.0000	7.127	0	0	0
22/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	100.0000	89.0000	(11.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	143.0000	128.0000	(10.490)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,680.0000	7,633.0000	(0.612)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,684.0000	3,636.0000	(1.303)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,930.0000	7,883.0000	(0.593)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,123.0000	2,169.0000	2.167	0	0	0
22/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,320.0000	3,368.0000	1.446	0	0	0
22/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,120.0000	4,168.0000	1.165	0	0	0
22/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	994.0000	1,039.0000	4.527	0	0	0
22/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
22/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,883.0000	3,836.0000	(1.210)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
22/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,234.0000	1,281.0000	3.809	0	0	0
22/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,780.0000	7,733.0000	(0.604)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,810.0000	1,764.0000	(2.541)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,784.0000	3,736.0000	(1.268)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
22/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,781.0000	5,733.0000	(0.830)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,137.0000	1,183.0000	4.046	0	0	0
22/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,023.0000	2,071.0000	2.373	0	0	0
22/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,270.0000	4,318.0000	1.124	0	0	0
22/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,020.0000	4,068.0000	1.194	0	0	0
22/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,021.0000	3,068.0000	1.556	0	0	0
22/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,634.0000	3,587.0000	(1.293)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,033.0000	3,985.0000	(1.190)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,053.0000	2,008.0000	(2.192)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,031.0000	5,983.0000	(0.796)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,030.0000	7,983.0000	(0.585)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,931.0000	5,883.0000	(0.809)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,933.0000	3,885.0000	(1.220)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,120.0000	3,168.0000	1.538	0	0	0
22/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,880.0000	7,833.0000	(0.596)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,664.0000	1,619.0000	(2.704)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
22/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,381.0000	1,428.0000	3.403	0	0	0
22/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,372.0000	2,418.0000	1.939	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,631.0000	5,583.0000	(0.852)	0	0	0
22/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,370.0000	4,418.0000	1.098	0	0	0
22/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,833.0000	3,786.0000	(1.226)	0	0	0
22/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
22/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,630.0000	7,583.0000	(0.616)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,858.0000	1,813.0000	(2.422)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,831.0000	5,783.0000	(0.823)	0	0	0
22/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,830.0000	7,783.0000	(0.600)	0	0	0
22/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,073.0000	2,120.0000	2.267	0	0	0
22/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,070.0000	3,118.0000	1.564	0	0	0
22/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,070.0000	4,118.0000	1.179	0	0	0
22/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,089.0000	1,135.0000	4.224	0	0	0
22/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,956.0000	1,910.0000	(2.352)	0	0	0
22/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
22/10/2009	ZAAD	2010/06/14			Currency Future	6.9579	7.0057	0.687	7.0700	7.0700	1,250
22/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
22/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,209.0000	3,257.0000	1.496	0	0	0
22/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,593.0000	7,546.0000	(0.619)	0	0	0
22/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,358.0000	4,406.0000	1.101	0	0	0
22/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,208.0000	4,256.0000	1.141	0	0	0
22/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	385.0000	408.0000	5.974	0	0	0
22/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,309.0000	3,356.0000	1.420	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,458.0000	3,506.0000	1.388	0	0	0
22/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,214.0000	2,262.0000	2.168	0	0	0
22/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	327.0000	302.0000	(7.645)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	252.0000	232.0000	(7.937)	0	0	0
22/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	488.0000	516.0000	5.738	0	0	0
22/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,408.0000	4,456.0000	1.089	0	0	0
22/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,308.0000	4,356.0000	1.114	0	0	0
22/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,458.0000	4,506.0000	1.077	0	0	0
22/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,603.0000	3,556.0000	(1.304)	0	0	0
22/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	230.0000	211.0000	(8.261)	0	0	0
22/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,595.0000	5,547.0000	(0.858)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
22/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,845.0000	5,797.0000	(0.821)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	354.0000	328.0000	(7.345)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	460.0000	488.0000	6.087	0	0	0
22/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,313.0000	2,361.0000	2.075	0	0	0
22/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,462.0000	2,510.0000	1.950	0	0	0
22/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,865.0000	1,822.0000	(2.306)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,850.0000	3,803.0000	(1.221)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,793.0000	7,745.0000	(0.616)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,408.0000	3,456.0000	1.408	0	0	0
22/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	209.0000	191.0000	(8.612)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/10/2009	ZAAD	2010/06/14	14.75	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
22/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
22/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	362.0000	384.0000	6.077	0	0	0
22/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,643.0000	7,596.0000	(0.615)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,795.0000	5,747.0000	(0.828)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,913.0000	1,869.0000	(2.300)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,427.0000	1,473.0000	3.224	0	0	0
22/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,645.0000	5,597.0000	(0.850)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,801.0000	3,753.0000	(1.263)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,185.0000	1,229.0000	3.713	0	0	0
22/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	153.0000	138.0000	(9.804)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,233.0000	1,278.0000	3.650	0	0	0
22/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,412.0000	2,460.0000	1.990	0	0	0
22/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	276.0000	254.0000	(7.971)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,378.0000	1,424.0000	3.338	0	0	0
22/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,676.0000	1,633.0000	(2.566)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,158.0000	4,206.0000	1.154	0	0	0
22/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	2,009.0000	1,965.0000	(2.190)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,165.0000	2,212.0000	2.171	0	0	0
22/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,476.0000	1,522.0000	3.117	0	0	0
22/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,945.0000	5,897.0000	(0.807)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0

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22/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,843.0000	7,795.0000	(0.612)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,545.0000	5,498.0000	(0.848)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	189.0000	172.0000	(8.995)	0	0	0
22/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
22/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,553.0000	3,506.0000	(1.323)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	547.0000	578.0000	5.667	0	0	0
22/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,066.0000	2,113.0000	2.275	0	0	0
22/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,159.0000	3,207.0000	1.519	0	0	0
22/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,059.0000	3,107.0000	1.569	0	0	0
22/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	170.0000	155.0000	(8.824)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	611.0000	644.0000	5.401	0	0	0
22/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
22/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	434.0000	460.0000	5.991	0	0	0
22/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,629.0000	1,586.0000	(2.640)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,949.0000	3,902.0000	(1.190)	0	0	0
22/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	301.0000	278.0000	(7.641)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	578.0000	610.0000	5.536	0	0	0
22/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,543.0000	7,496.0000	(0.623)	0	0	0
22/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	517.0000	546.0000	5.609	0	0	0
22/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
22/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	409.0000	433.0000	5.868	0	0	0
22/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,089.0000	1,132.0000	3.949	0	0	0
22/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,363.0000	2,410.0000	1.989	0	0	0
22/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,058.0000	4,106.0000	1.183	0	0	0
22/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,359.0000	3,406.0000	1.399	0	0	0
22/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,943.0000	7,895.0000	(0.604)	0	0	0

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22/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,652.0000	3,605.0000	(1.287)	0	0	0
22/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,723.0000	1,680.0000	(2.496)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,330.0000	1,375.0000	3.383	0	0	0
22/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,702.0000	3,654.0000	(1.297)	0	0	0
22/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
22/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,693.0000	7,646.0000	(0.611)	0	0	0
22/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,770.0000	1,727.0000	(2.429)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,695.0000	5,647.0000	(0.843)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,993.0000	7,945.0000	(0.601)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,893.0000	7,845.0000	(0.608)	0	0	0
22/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
22/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,895.0000	5,847.0000	(0.814)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,900.0000	3,852.0000	(1.231)	0	0	0
22/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,041.0000	1,084.0000	4.131	0	0	0
22/10/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,009.0000	3,057.0000	1.595	0	0	0
22/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,017.0000	2,064.0000	2.330	0	0	0
22/10/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,961.0000	1,917.0000	(2.244)	0	0	0
22/10/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
22/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	2,057.0000	2,013.0000	(2.139)	0	0	0
22/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,999.0000	3,952.0000	(1.175)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,995.0000	5,947.0000	(0.801)	0	0	0
22/10/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0

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22/10/2009	ZAAD 2010/06/14	2.85	Call	Currency Future	4,108.0000	4,156.0000	1.168	0	0	0
22/10/2009	ZAAD 2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2010/06/14	3.85	Call	Currency Future	3,109.0000	3,157.0000	1.544	0	0	0
22/10/2009	ZAAD 2010/06/14	5.85	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
22/10/2009	ZAAD 2010/06/14	5.85	Call	Currency Future	1,137.0000	1,181.0000	3.870	0	0	0
22/10/2009	ZAAD 2010/06/14	4.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/10/2009	ZAAD 2010/06/14	4.85	Call	Currency Future	2,115.0000	2,163.0000	2.270	0	0	0
22/10/2009	ZAAD 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/10/2009	ZAAD 2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/10/2009	ZAAD 2010/06/14	2.95	Call	Currency Future	4,008.0000	4,056.0000	1.198	0	0	0

Grand Total: **1,050,049**