



# Derivatives High/Low Report

High/Low for 23/10/2009

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
23/10/2009	\$ / R 2009/12/14			Currency Future	7.5321	7.5318	(0.004)	7.5700	7.3500	344,701
23/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,668.0000	4,668.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	731.0000	724.0000	(0.958)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,241.0000	1,238.0000	(0.242)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,733.0000	1,732.0000	(0.058)	0	0	0
23/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,632.0000	2,632.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	160.0000	154.0000	(3.750)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	3.0000	3.0000	-	0	0	11,185
23/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,051.0000	1,047.0000	(0.381)	0	0	0
23/10/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,168.0000	4,168.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	622.0000	616.0000	(0.965)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	13,513
23/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,290.0000	1,286.0000	(0.310)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
23/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,818.0000	4,818.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	579.0000	574.0000	(0.864)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	200
23/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	28.0000	24.0000	(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
23/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,168.0000	6,168.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,268.0000	6,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	460.0000	454.0000	(1.304)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	299.0000	287.0000	(4.013)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,468.0000	3,468.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	100
23/10/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	181.0000	169.0000	(6.630)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	958.0000	952.0000	(0.626)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,025.0000	2,024.0000	(0.049)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,518.0000	3,518.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,368.0000	5,368.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,918.0000	5,918.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	76.0000	68.0000	(10.526)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	75
23/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,718.0000	7,718.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	644.0000	636.0000	(1.242)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	602.0000	593.0000	(1.495)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,968.0000	5,968.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,719.0000	2,720.0000	0.037	0	0	0
23/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,532.0000	2,532.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,882.0000	2,882.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,827.0000	1,826.0000	(0.055)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	50
23/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	519.0000	510.0000	(1.734)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,019.0000	3,019.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,232.0000	4,232.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,633.0000	1,633.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,146.0000	1,142.0000	(0.349)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,778.0000	1,777.0000	(0.056)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,368.0000	3,369.0000	0.030	0	0	0
23/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,982.0000	3,982.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	865.0000	860.0000	(0.578)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
23/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,435.0000	1,432.0000	(0.209)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,818.0000	5,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	355.0000	348.0000	(1.972)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,732.0000	2,732.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	237.0000	225.0000	(5.063)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,268.0000	5,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	622.0000	616.0000	(0.965)	0	0	0
23/10/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,877.0000	1,875.0000	(0.107)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,568.0000	5,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,768.0000	7,768.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	894.0000	890.0000	(0.447)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,132.0000	2,132.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,193.0000	1,190.0000	(0.251)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	820.0000	814.0000	(0.732)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,926.0000	1,925.0000	(0.052)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,968.0000	4,968.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,118.0000	5,118.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,883.0000	1,882.0000	(0.053)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,136.0000	1,135.0000	(0.088)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	323.0000	316.0000	(2.167)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,680.0000	1,678.0000	(0.119)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,969.0000	2,969.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	754.0000	750.0000	(0.531)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	403.0000	393.0000	(2.481)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	800.0000	796.0000	(0.500)	0	0	0
23/10/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,868.0000	7,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	240.0000	231.0000	(3.750)	0	0	747
23/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	519.0000	510.0000	(1.734)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	958.0000	952.0000	(0.626)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,068.0000	5,068.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,285.0000	1,284.0000	(0.078)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	403.0000	393.0000	(2.481)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	602.0000	593.0000	(1.495)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,868.0000	3,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,282.0000	2,282.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,132.0000	3,132.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,670.0000	2,670.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	122.0000	116.0000	(4.918)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,783.0000	1,782.0000	(0.056)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	989.0000	987.0000	(0.202)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,235.0000	1,234.0000	(0.081)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,782.0000	2,782.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,268.0000	7,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,975.0000	1,975.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,533.0000	1,533.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,232.0000	3,232.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,468.0000	5,468.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	3,000
23/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,268.0000	3,269.0000	0.031	0	0	0
23/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,482.0000	2,482.0000	-	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
23/10/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,582.0000	3,582.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	10
23/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	100
23/10/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
23/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,018.0000	8,018.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,421.0000	2,421.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,232.0000	2,232.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	441.0000	431.0000	(2.268)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	820.0000	814.0000	(0.732)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	865.0000	860.0000	(0.578)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	112.0000	101.0000	(9.821)	0	0	1,700
23/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,051.0000	1,047.0000	(0.381)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,069.0000	3,069.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,290.0000	1,286.0000	(0.310)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,368.0000	6,368.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,418.0000	7,418.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,368.0000	7,368.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	208.0000	199.0000	(4.327)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,068.0000	6,068.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,482.0000	3,482.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	367.0000	356.0000	(2.997)	0	0	200
23/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	480.0000	470.0000	(2.083)	0	0	100
23/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,768.0000	4,768.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,268.0000	4,268.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,318.0000	5,318.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,618.0000	7,618.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	237.0000	225.0000	(5.063)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	332.0000	321.0000	(3.313)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	87
23/10/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,769.0000	2,769.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,918.0000	6,918.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	1,000
23/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	100
23/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	687.0000	679.0000	(1.164)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,098.0000	1,094.0000	(0.364)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,421.0000	2,421.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,318.0000	4,318.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,282.0000	3,282.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	332.0000	321.0000	(3.313)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	264.0000	257.0000	(2.652)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	367.0000	356.0000	(2.997)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,118.0000	4,118.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	140.0000	134.0000	(4.286)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	731.0000	724.0000	(0.958)	0	0	0
23/10/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,218.0000	4,218.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,918.0000	4,918.0000	-	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
23/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,018.0000	7,018.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	424.0000	417.0000	(1.651)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	199.0000	187.0000	(6.030)	0	0	39
23/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,272.0000	2,272.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,581.0000	1,579.0000	(0.127)	0	0	0
23/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,518.0000	6,518.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	5,100
23/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,371.0000	2,371.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,683.0000	1,683.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,582.0000	2,582.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	182.0000	176.0000	(3.297)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,386.0000	1,384.0000	(0.144)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/10/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,818.0000	5,818.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,682.0000	2,682.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,926.0000	1,925.0000	(0.052)	0	0	0
23/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,435.0000	1,432.0000	(0.209)	0	0	0
23/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,718.0000	8,718.0000	-	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
23/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,583.0000	1,583.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,570.0000	2,570.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,318.0000	5,318.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/10/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,484.0000	1,483.0000	(0.067)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	267.0000	255.0000	(4.494)	0	0	0
23/10/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,718.0000	4,718.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,668.0000	8,668.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,182.0000	2,182.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,918.0000	3,918.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	539.0000	532.0000	(1.299)	0	0	0
23/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	106.0000	100.0000	(5.660)	0	0	100
23/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,568.0000	4,568.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,082.0000	3,082.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	775.0000	768.0000	(0.903)	0	0	0
23/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,670.0000	2,670.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,086.0000	1,086.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,185.0000	1,185.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	100
23/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	15,512
23/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,518.0000	8,518.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	247
23/10/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,082.0000	2,082.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	264.0000	257.0000	(2.652)	0	0	21

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,032.0000	2,032.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,318.0000	3,319.0000	0.030	0	0	0
23/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,718.0000	6,718.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,332.0000	3,332.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	388.0000	381.0000	(1.804)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,018.0000	4,018.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,332.0000	2,332.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,318.0000	6,318.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,868.0000	5,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,869.0000	2,869.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,182.0000	3,182.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,068.0000	7,068.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,518.0000	4,518.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,004.0000	999.0000	(0.498)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,668.0000	6,668.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	911.0000	906.0000	(0.549)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,193.0000	1,190.0000	(0.251)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.25	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
23/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
23/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,568.0000	7,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	182.0000	176.0000	(3.297)	0	0	10
23/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	560.0000	551.0000	(1.607)	0	0	0
23/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,032.0000	3,032.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	709.0000	704.0000	(0.705)	0	0	0
23/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,768.0000	6,768.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,418.0000	5,418.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,334.0000	1,334.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,768.0000	8,768.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,484.0000	1,481.0000	(0.202)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,620.0000	2,620.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	2,560
23/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,268.0000	3,269.0000	0.031	0	0	0
23/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	941.0000	938.0000	(0.319)	0	0	0
23/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,818.0000	7,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,868.0000	6,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,933.0000	1,932.0000	(0.052)	0	0	0
23/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,218.0000	7,218.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,682.0000	3,682.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,098.0000	1,094.0000	(0.364)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,218.0000	3,219.0000	0.031	0	0	0
23/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,818.0000	4,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,118.0000	6,118.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,918.0000	8,918.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,932.0000	2,932.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,119.0000	3,119.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,118.0000	4,118.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,123.0000	2,123.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,868.0000	8,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,318.0000	7,318.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,532.0000	3,532.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,386.0000	1,384.0000	(0.144)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,018.0000	6,018.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,468.0000	6,468.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	424.0000	417.0000	(1.651)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,982.0000	2,982.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,268.0000	4,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,518.0000	5,518.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,318.0000	8,318.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,384.0000	1,383.0000	(0.072)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,518.0000	3,518.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,118.0000	8,118.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,118.0000	5,118.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,818.0000	6,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,568.0000	8,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,418.0000	6,418.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,338.0000	1,335.0000	(0.224)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,382.0000	2,382.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	499.0000	492.0000	(1.403)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
23/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,382.0000	3,382.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
23/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,321.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,729.0000	1,727.0000	(0.116)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,038.0000	1,036.0000	(0.193)	0	0	0
23/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	332.0000	321.0000	(3.313)	0	0	0
23/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,818.0000	8,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,418.0000	8,418.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,620.0000	2,620.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,074.0000	2,074.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,630.0000	1,629.0000	(0.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,968.0000	6,968.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	665.0000	660.0000	(0.752)	0	0	0
23/10/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,768.0000	5,768.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,368.0000	4,368.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/10/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,968.0000	7,968.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,520.0000	2,520.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,968.0000	8,968.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,882.0000	3,882.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,768.0000	3,768.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,146.0000	1,142.0000	(0.349)	0	0	0
23/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,618.0000	6,618.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,778.0000	1,777.0000	(0.056)	0	0	0
23/10/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
23/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,032.0000	4,032.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,471.0000	2,470.0000	(0.040)	0	0	0
23/10/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,618.0000	3,618.0000	-	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
23/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,132.0000	4,132.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,618.0000	8,618.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,570.0000	2,570.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,568.0000	3,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,321.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,418.0000	3,419.0000	0.029	0	0	0
23/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,222.0000	2,222.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,468.0000	8,468.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,919.0000	2,919.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,819.0000	2,819.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
23/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,019.0000	3,019.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,018.0000	4,018.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,169.0000	3,169.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,718.0000	5,718.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,434.0000	1,433.0000	(0.070)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,618.0000	4,618.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,432.0000	3,432.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,168.0000	8,168.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,832.0000	2,832.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,832.0000	3,832.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,833.0000	1,832.0000	(0.055)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,982.0000	1,982.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	846.0000	843.0000	(0.355)	0	0	0
23/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	989.0000	987.0000	(0.202)	0	0	0
23/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
23/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,173.0000	2,173.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,782.0000	3,782.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,982.0000	3,982.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,086.0000	1,086.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,218.0000	8,218.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,068.0000	8,068.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,082.0000	2,082.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,732.0000	3,732.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,432.0000	2,432.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,082.0000	4,082.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,632.0000	3,632.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,732.0000	2,732.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,568.0000	6,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,082.0000	3,082.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,368.0000	8,368.0000	-	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
23/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,918.0000	7,918.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,932.0000	3,932.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,568.0000	5,568.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,268.0000	8,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,168.0000	5,168.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,074.0000	2,074.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,018.0000	5,018.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,733.0000	1,732.0000	(0.058)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,368.0000	4,368.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,418.0000	4,418.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,818.0000	3,818.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	754.0000	750.0000	(0.531)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,581.0000	1,579.0000	(0.127)	0	0	0
23/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,568.0000	4,568.0000	-	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
23/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,173.0000	2,173.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,768.0000	3,768.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,668.0000	5,668.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,268.0000	5,268.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,068.0000	4,068.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,768.0000	4,768.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,668.0000	3,668.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
23/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,968.0000	3,968.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,868.0000	4,868.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,468.0000	4,468.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,218.0000	6,218.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,338.0000	1,335.0000	(0.224)	0	0	0
23/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,680.0000	1,678.0000	(0.119)	0	0	0
23/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,318.0000	4,318.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,718.0000	3,718.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,182.0000	4,182.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15			Currency Future	7.6620	7.6617	(0.004)	7.6900	7.6300	30,995
23/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	332.0000	330.0000	(0.602)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	374.0000	368.0000	(1.604)	0	0	279
23/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	423.0000	418.0000	(1.182)	0	0	100
23/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	40.0000	39.0000	(2.500)	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
23/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/10/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,856.0000	1,854.0000	(0.108)	0	0	0
23/10/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	394.0000	392.0000	(0.508)	0	0	27
23/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	219.0000	214.0000	(2.283)	0	0	279
23/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,046.0000	2,045.0000	(0.049)	0	0	0
23/10/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,189.0000	2,188.0000	(0.046)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,721.0000	2,721.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,288.0000	1,287.0000	(0.078)	0	0	0
23/10/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,409.0000	3,408.0000	(0.029)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,557.0000	3,556.0000	(0.028)	0	0	0
23/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
23/10/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	26.0000	26.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,101.0000	1,100.0000	(0.091)	0	0	0
23/10/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	707.0000	703.0000	(0.566)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/10/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,290.0000	5,291.0000	0.019	0	0	0
23/10/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
23/10/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,820.0000	1,820.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	392.0000	387.0000	(1.276)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/10/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,738.0000	7,739.0000	0.013	0	0	0
23/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,813.0000	2,813.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	810.0000	806.0000	(0.494)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	18,339
23/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,656.0000	3,655.0000	(0.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,988.0000	7,989.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,067.0000	2,066.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	456.0000	451.0000	(1.096)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,063.0000	3,062.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	698.0000	694.0000	(0.573)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	318.0000	312.0000	(1.887)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	6.0000	6.0000	-	0	0	28,586
23/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,078.0000	1,074.0000	(0.371)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,150.0000	4,150.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,770.0000	2,769.0000	(0.036)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	122.0000	119.0000	(2.459)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	284.0000	282.0000	(0.704)	0	0	200
23/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,508.0000	3,507.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,339.0000	6,339.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	262.0000	259.0000	(1.145)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	446.0000	444.0000	(0.448)	0	0	114
23/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,340.0000	5,340.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,771.0000	1,770.0000	(0.056)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,312.0000	3,312.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	98.0000	95.0000	(3.061)	0	0	500
23/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,347.0000	4,347.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,625.0000	1,624.0000	(0.062)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	335.0000	330.0000	(1.493)	0	0	10
23/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,458.0000	3,458.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	39.0000	39.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	136.0000	133.0000	(2.206)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	631.0000	627.0000	(0.634)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,248.0000	4,248.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	87.0000	84.0000	(3.448)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,315.0000	2,314.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,489.0000	6,489.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,191.0000	5,191.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	201.0000	198.0000	(1.493)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	849.0000	845.0000	(0.471)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,614.0000	2,613.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,241.0000	1,240.0000	(0.081)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,644.0000	4,644.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,382.0000	2,381.0000	(0.042)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,992.0000	4,992.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,262.0000	4,262.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	563.0000	560.0000	(0.533)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,148.0000	1,147.0000	(0.087)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,396.0000	4,397.0000	0.023	0	0	0
23/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	29.0000	29.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	5,000
23/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	285.0000	280.0000	(1.754)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,843.0000	4,843.0000	-	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
23/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,793.0000	4,793.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,528.0000	1,525.0000	(0.196)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	420.0000	417.0000	(0.714)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	523.0000	518.0000	(0.956)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,239.0000	6,239.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,237.0000	2,236.0000	(0.045)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,620.0000	1,618.0000	(0.123)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,913.0000	2,913.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,215.0000	2,215.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	308.0000	306.0000	(0.649)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,113.0000	3,113.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,150.0000	4,150.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,490.0000	5,490.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	474.0000	471.0000	(0.633)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	889.0000	886.0000	(0.337)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	950.0000	946.0000	(0.421)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,856.0000	1,854.0000	(0.108)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,606.0000	3,606.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,051.0000	4,051.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,241.0000	5,241.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,999.0000	1,997.0000	(0.100)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	972.0000	968.0000	(0.412)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,262.0000	3,262.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	5,000
23/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	594.0000	590.0000	(0.673)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,481.0000	1,479.0000	(0.135)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,673.0000	2,672.0000	(0.037)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	301.0000	296.0000	(1.661)	0	0	4,000
23/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	256.0000	251.0000	(1.953)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,854.0000	3,854.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,918.0000	1,918.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,212.0000	3,212.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	489.0000	484.0000	(1.022)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	354.0000	348.0000	(1.695)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	208.0000	203.0000	(2.404)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,575.0000	2,575.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	262.0000	259.0000	(1.145)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,430.0000	2,429.0000	(0.041)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,564.0000	2,563.0000	(0.039)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,562.0000	3,562.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,479.0000	1,479.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,359.0000	3,359.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,575.0000	2,575.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,012.0000	4,012.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	628.0000	625.0000	(0.478)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	746.0000	742.0000	(0.536)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,966.0000	2,965.0000	(0.034)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,298.0000	4,298.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
23/10/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,041.0000	5,042.0000	0.020	0	0	0
23/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,113.0000	3,112.0000	(0.032)	0	0	0
23/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,265.0000	2,265.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	669.0000	664.0000	(0.747)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,673.0000	2,672.0000	(0.037)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,212.0000	3,211.0000	(0.031)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,199.0000	4,199.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
23/10/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	734.0000	731.0000	(0.409)	0	0	0
23/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	502.0000	500.0000	(0.398)	0	0	0
23/10/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	474.0000	471.0000	(0.633)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
23/10/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,989.0000	5,989.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,057.0000	1,055.0000	(0.189)	0	0	0
23/10/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,464.0000	2,464.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
23/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,261.0000	3,260.0000	(0.031)	0	0	0
23/10/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,514.0000	2,514.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,116.0000	2,116.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,462.0000	3,462.0000	-	0	0	0
23/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	166.0000	163.0000	(1.807)	0	0	110
23/10/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	15,890
23/10/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	908.0000	904.0000	(0.441)	0	0	0
23/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,210.0000	1,207.0000	(0.248)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,064.0000	3,063.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,508.0000	3,507.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,478.0000	2,478.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	240.0000	238.0000	(0.833)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	179.0000	174.0000	(2.793)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,344.0000	1,342.0000	(0.149)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,285.0000	2,284.0000	(0.044)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,409.0000	3,408.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,539.0000	6,539.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	147.0000	143.0000	(2.721)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,576.0000	1,575.0000	(0.063)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	826.0000	822.0000	(0.484)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,538.0000	8,538.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,435.0000	1,433.0000	(0.139)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	188.0000	183.0000	(2.660)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,165.0000	1,162.0000	(0.258)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,046.0000	2,045.0000	(0.049)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,015.0000	3,014.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,590.0000	5,590.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,688.0000	8,688.0000	-	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
23/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,390.0000	5,390.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	786.0000	781.0000	(0.636)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,999.0000	1,997.0000	(0.100)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,390.0000	1,387.0000	(0.216)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,015.0000	3,014.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,446.0000	4,446.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	109.0000	106.0000	(2.752)	0	0	4,005
23/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	867.0000	863.0000	(0.461)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,035.0000	1,031.0000	(0.386)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,966.0000	2,965.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,689.0000	5,690.0000	0.018	0	0	0
23/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,440.0000	5,440.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	362.0000	356.0000	(1.657)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,142.0000	2,141.0000	(0.047)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,261.0000	3,260.0000	(0.031)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	420.0000	417.0000	(0.714)	0	0	15,890
23/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,624.0000	2,623.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,939.0000	5,939.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,689.0000	6,689.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	198.0000	193.0000	(2.525)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	771.0000	768.0000	(0.389)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,938.0000	8,938.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,694.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,763.0000	2,763.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,638.0000	8,638.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	308.0000	306.0000	(0.649)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	392.0000	387.0000	(1.276)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,739.0000	6,739.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	532.0000	529.0000	(0.564)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,430.0000	2,429.0000	(0.041)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,755.0000	3,754.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,938.0000	6,939.0000	0.014	0	0	0
23/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,713.0000	2,713.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	220.0000	218.0000	(0.909)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	354.0000	348.0000	(1.695)	0	0	350
23/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,162.0000	3,162.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,722.0000	1,721.0000	(0.058)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,336.0000	1,335.0000	(0.075)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,788.0000	8,788.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,388.0000	8,388.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,951.0000	1,950.0000	(0.051)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,310.0000	3,310.0000	-	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
23/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,189.0000	2,188.0000	(0.046)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,963.0000	2,962.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,942.0000	4,942.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,431.0000	1,430.0000	(0.070)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,139.0000	6,139.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,121.0000	1,118.0000	(0.268)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,743.0000	4,743.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,414.0000	2,414.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,789.0000	6,789.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	595.0000	592.0000	(0.504)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,438.0000	8,438.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,761.0000	1,759.0000	(0.114)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,338.0000	8,338.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	992.0000	988.0000	(0.403)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,594.0000	4,595.0000	0.022	0	0	0
23/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,673.0000	1,673.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.35	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
23/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,163.0000	3,162.0000	(0.032)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,574.0000	1,572.0000	(0.127)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	183.0000	180.0000	(1.639)	0	0	0
23/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,540.0000	5,540.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,639.0000	6,639.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,588.0000	8,588.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,662.0000	3,662.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,166.0000	2,165.0000	(0.046)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,938.0000	7,939.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,389.0000	6,389.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	18,339
23/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,589.0000	6,589.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,714.0000	1,712.0000	(0.117)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	663.0000	659.0000	(0.603)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,390.0000	1,387.0000	(0.216)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,162.0000	3,162.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,254.0000	1,251.0000	(0.239)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	151.0000	147.0000	(2.649)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,237.0000	2,236.0000	(0.045)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,412.0000	3,412.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,439.0000	6,439.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,663.0000	2,663.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,968.0000	1,967.0000	(0.051)	0	0	0
23/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,488.0000	8,488.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,333.0000	2,333.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
23/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,863.0000	2,863.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,014.0000	1,011.0000	(0.296)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,612.0000	3,612.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	28,586
23/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,299.0000	1,296.0000	(0.231)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,838.0000	6,839.0000	0.015	0	0	0
23/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,862.0000	3,862.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,545.0000	4,545.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,714.0000	1,712.0000	(0.117)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,839.0000	5,839.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,495.0000	4,496.0000	0.022	0	0	0
23/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,094.0000	2,093.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,017.0000	2,017.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	270.0000	265.0000	(1.852)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,527.0000	2,526.0000	(0.040)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,838.0000	7,839.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,838.0000	8,838.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,809.0000	1,807.0000	(0.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,527.0000	2,526.0000	(0.040)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,013.0000	3,012.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,094.0000	2,093.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,904.0000	3,903.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,761.0000	1,759.0000	(0.114)	0	0	0
23/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,162.0000	4,162.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,100.0000	4,101.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,804.0000	3,804.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,039.0000	6,039.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,988.0000	6,989.0000	0.014	0	0	0
23/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	558.0000	554.0000	(0.717)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	16.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,694.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,383.0000	1,383.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,869.0000	1,869.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,365.0000	2,364.0000	(0.042)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.55	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
23/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,478.0000	2,478.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,988.0000	8,988.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,888.0000	6,889.0000	0.015	0	0	0
23/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,953.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,212.0000	3,211.0000	(0.031)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,667.0000	1,665.0000	(0.120)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,889.0000	5,889.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,362.0000	3,362.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,738.0000	8,738.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,789.0000	5,789.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,888.0000	8,888.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,333.0000	2,333.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,002.0000	4,002.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,953.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,194.0000	1,193.0000	(0.084)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,755.0000	3,754.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,903.0000	1,902.0000	(0.053)	0	0	0
23/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	32.0000	32.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,868.0000	2,867.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,512.0000	3,512.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,705.0000	3,705.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,917.0000	2,916.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,794.0000	3,794.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,656.0000	3,655.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,892.0000	4,892.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	16.0000	16.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,528.0000	1,527.0000	(0.065)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,138.0000	8,139.0000	0.012	0	0	0
23/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,819.0000	2,818.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,705.0000	3,705.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	930.0000	927.0000	(0.323)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,112.0000	4,112.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,963.0000	2,962.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,188.0000	8,189.0000	0.012	0	0	0
23/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,812.0000	3,812.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,968.0000	1,967.0000	(0.051)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,014.0000	1,011.0000	(0.296)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,189.0000	6,189.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,062.0000	4,062.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
23/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,038.0000	8,039.0000	0.012	0	0	0
23/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,962.0000	3,962.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,238.0000	8,238.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,113.0000	3,112.0000	(0.032)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,116.0000	2,116.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,762.0000	3,762.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,888.0000	7,889.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,148.0000	1,147.0000	(0.087)	0	0	0
23/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,721.0000	2,721.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,289.0000	6,289.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,199.0000	4,199.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,639.0000	5,640.0000	0.018	0	0	0
23/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,620.0000	1,618.0000	(0.123)	0	0	0
23/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,458.0000	3,458.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,528.0000	1,525.0000	(0.196)	0	0	0
23/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,739.0000	5,739.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,917.0000	2,916.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,212.0000	4,212.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,212.0000	3,212.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,215.0000	2,215.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	29.0000	29.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,241.0000	1,240.0000	(0.081)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,788.0000	7,789.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/06/14			Currency Future	7.7920	7.7912	(0.010)	7.7900	7.7700	17,240
23/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,292.0000	4,291.0000	(0.023)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,005.0000	2,002.0000	(0.150)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	581.0000	574.0000	(1.205)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	348.0000	341.0000	(2.011)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,544.0000	4,544.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,149.0000	1,143.0000	(0.522)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	756.0000	750.0000	(0.794)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,838.0000	2,837.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,626.0000	1,622.0000	(0.246)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,846.0000	2,845.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,670.0000	1,667.0000	(0.180)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,896.0000	2,895.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,303.0000	1,300.0000	(0.230)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	800.0000	794.0000	(0.750)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	946.0000	940.0000	(0.634)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,083.0000	2,081.0000	(0.096)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,532.0000	5,532.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,095.0000	3,094.0000	(0.032)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	208.0000	203.0000	(2.404)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,581.0000	1,577.0000	(0.253)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,318.0000	1,313.0000	(0.379)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,898.0000	1,895.0000	(0.158)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,760.0000	3,759.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,383.0000	5,383.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,250.0000	2,249.0000	(0.044)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	288.0000	281.0000	(2.431)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	115.0000	112.0000	(2.609)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,907.0000	3,906.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,908.0000	1,906.0000	(0.105)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,934.0000	2,933.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	264.0000	259.0000	(1.894)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,647.0000	2,646.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,013.0000	1,006.0000	(0.691)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	593.0000	589.0000	(0.675)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	986.0000	980.0000	(0.609)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	426.0000	423.0000	(0.704)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,945.0000	1,941.0000	(0.206)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	278.0000	271.0000	(2.518)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	720.0000	713.0000	(0.972)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,223.0000	2,221.0000	(0.090)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,796.0000	2,795.0000	(0.036)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,103.0000	4,102.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,418.0000	3,417.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	351.0000	348.0000	(0.855)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	375.0000	372.0000	(0.800)	0	0	130
23/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,190.0000	1,185.0000	(0.420)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,807.0000	1,803.0000	(0.221)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	706.0000	701.0000	(0.708)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	121.0000	115.0000	(4.959)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,321.0000	3,320.0000	(0.030)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	497.0000	492.0000	(1.006)	0	0	233
23/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,988.0000	4,988.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,860.0000	1,857.0000	(0.161)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,564.0000	3,563.0000	(0.028)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,334.0000	5,334.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,102.0000	2,101.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	455.0000	451.0000	(0.879)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,898.0000	1,895.0000	(0.158)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,495.0000	4,495.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,730.0000	5,730.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	99.0000	93.0000	(6.061)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,284.0000	5,284.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	477.0000	470.0000	(1.468)	0	0	200
23/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	190.0000	185.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,692.0000	4,692.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,051.0000	1,045.0000	(0.571)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,171.0000	1,169.0000	(0.171)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	485.0000	478.0000	(1.443)	0	0	300
23/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	542.0000	539.0000	(0.554)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	362.0000	354.0000	(2.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,026.0000	1,020.0000	(0.585)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,448.0000	1,444.0000	(0.276)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	109.0000	103.0000	(5.505)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,299.0000	4,298.0000	(0.023)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	400.0000	397.0000	(0.750)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,647.0000	2,645.0000	(0.076)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,711.0000	3,710.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	567.0000	563.0000	(0.705)	0	0	390
23/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	518.0000	515.0000	(0.579)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	868.0000	862.0000	(0.691)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,599.0000	2,598.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,347.0000	1,344.0000	(0.223)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,995.0000	2,994.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,107.0000	1,102.0000	(0.452)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,889.0000	4,889.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	518.0000	515.0000	(0.579)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,581.0000	5,581.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,091.0000	1,084.0000	(0.642)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	581.0000	574.0000	(1.205)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,821.0000	6,821.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	426.0000	423.0000	(0.704)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,991.0000	1,988.0000	(0.151)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,717.0000	1,714.0000	(0.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	79.0000	77.0000	(2.532)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	615.0000	608.0000	(1.138)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,215.0000	1,212.0000	(0.247)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,771.0000	6,771.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,152.0000	4,151.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,697.0000	2,696.0000	(0.037)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,694.0000	2,693.0000	(0.037)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,151.0000	2,150.0000	(0.046)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	310.0000	303.0000	(2.258)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,272.0000	3,271.0000	(0.031)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	485.0000	478.0000	(1.443)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,467.0000	3,466.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,879.0000	5,879.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	649.0000	642.0000	(1.079)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,457.0000	2,455.0000	(0.081)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,043.0000	4,042.0000	(0.025)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,523.0000	6,523.0000	-	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
23/10/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,066.0000	1,061.0000	(0.469)	0	0	0
23/10/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,671.0000	1,667.0000	(0.239)	0	0	0
23/10/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,741.0000	4,741.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,593.0000	4,593.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,829.0000	5,829.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,956.0000	3,955.0000	(0.025)	0	0	0
23/10/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
23/10/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,938.0000	4,938.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,037.0000	5,037.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	173.0000	168.0000	(2.890)	0	0	21,795
23/10/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	21,978
23/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,363.0000	2,361.0000	(0.085)	0	0	0
23/10/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,225.0000	6,226.0000	0.016	0	0	0
23/10/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,623.0000	1,620.0000	(0.185)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,613.0000	3,612.0000	(0.028)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,886.0000	2,885.0000	(0.035)	0	0	0
23/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,694.0000	2,693.0000	(0.037)	0	0	0
23/10/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,548.0000	2,547.0000	(0.039)	0	0	0
23/10/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
23/10/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,929.0000	5,929.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	830.0000	824.0000	(0.723)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	299.0000	292.0000	(2.341)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,647.0000	2,645.0000	(0.076)	0	0	0
23/10/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,716.0000	7,716.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,597.0000	2,596.0000	(0.039)	0	0	0
23/10/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	684.0000	677.0000	(1.023)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,982.0000	2,981.0000	(0.034)	0	0	0
23/10/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	21,978
23/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
23/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
23/10/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,433.0000	5,433.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,858.0000	3,857.0000	(0.026)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
23/10/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,244.0000	3,243.0000	(0.031)	0	0	0
23/10/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	176.0000	170.0000	(3.409)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	391.0000	384.0000	(1.790)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	907.0000	901.0000	(0.662)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	376.0000	369.0000	(1.862)	0	0	0
23/10/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,662.0000	3,661.0000	(0.027)	0	0	0
23/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	477.0000	470.0000	(1.468)	0	0	21,795
23/10/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	459.0000	451.0000	(1.743)	0	0	0
23/10/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,716.0000	1,712.0000	(0.233)	0	0	0
23/10/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
23/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
23/10/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	0
23/10/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	517.0000	510.0000	(1.354)	0	0	0
23/10/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/10/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
23/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,344.0000	3,343.0000	(0.030)	0	0	0
23/10/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,348.0000	4,347.0000	(0.023)	0	0	0
23/10/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	192.0000	186.0000	(3.125)	0	0	0
23/10/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	322.0000	315.0000	(2.174)	0	0	140
23/10/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,316.0000	2,314.0000	(0.086)	0	0	0
23/10/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,536.0000	1,532.0000	(0.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,131.0000	1,126.0000	(0.442)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,144.0000	3,144.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,809.0000	3,808.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,631.0000	5,631.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,444.0000	3,443.0000	(0.029)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,404.0000	1,400.0000	(0.285)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,130.0000	2,128.0000	(0.094)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,965.0000	7,965.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	939.0000	932.0000	(0.745)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,370.0000	3,368.0000	(0.059)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	834.0000	827.0000	(0.839)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	196.0000	191.0000	(2.551)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,840.0000	4,839.0000	(0.021)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,812.0000	1,809.0000	(0.166)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	868.0000	861.0000	(0.806)	0	0	0
23/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,790.0000	2,789.0000	(0.036)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,446.0000	4,446.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,473.0000	6,473.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,681.0000	5,681.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	441.0000	433.0000	(1.814)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,712.0000	8,712.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	737.0000	731.0000	(0.814)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	975.0000	969.0000	(0.615)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,269.0000	2,267.0000	(0.088)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	3,163
23/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,037.0000	2,034.0000	(0.147)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	147.0000	141.0000	(4.082)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,721.0000	6,721.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,761.0000	1,757.0000	(0.227)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	133.0000	129.0000	(3.008)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,019.0000	7,019.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,956.0000	1,954.0000	(0.102)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	226.0000	221.0000	(2.212)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,710.0000	9,711.0000	0.010	0	0	0
23/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,275.0000	1,270.0000	(0.392)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,516.0000	3,515.0000	(0.028)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,011.0000	9,012.0000	0.011	0	0	0
23/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	768.0000	762.0000	(0.781)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,513.0000	8,513.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,492.0000	1,488.0000	(0.268)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,463.0000	8,463.0000	-	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
23/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	217.0000	211.0000	(2.765)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,807.0000	1,803.0000	(0.221)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,079.0000	3,077.0000	(0.065)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,662.0000	8,663.0000	0.012	0	0	0
23/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,945.0000	2,944.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,812.0000	8,812.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,552.0000	2,550.0000	(0.078)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	158.0000	153.0000	(3.165)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,643.0000	3,642.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,294.0000	3,293.0000	(0.030)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,543.0000	3,542.0000	(0.028)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,593.0000	3,592.0000	(0.028)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,269.0000	2,267.0000	(0.088)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	648.0000	643.0000	(0.772)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	328.0000	324.0000	(1.220)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,576.0000	1,573.0000	(0.190)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,483.0000	1,480.0000	(0.202)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,235.0000	5,235.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	620.0000	615.0000	(0.806)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	335.0000	328.0000	(2.090)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,448.0000	2,448.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,962.0000	8,962.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,374.0000	6,374.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	306.0000	302.0000	(1.307)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,493.0000	3,493.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,424.0000	6,424.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	793.0000	787.0000	(0.757)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,250.0000	4,249.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,672.0000	6,672.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,300.0000	2,299.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,529.0000	1,527.0000	(0.131)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,361.0000	1,356.0000	(0.367)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,053.0000	2,052.0000	(0.049)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,746.0000	2,745.0000	(0.036)	0	0	0
23/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,232.0000	1,227.0000	(0.406)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,790.0000	4,790.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,572.0000	6,572.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	203.0000	197.0000	(2.956)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,764.0000	1,762.0000	(0.113)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,413.0000	8,413.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,563.0000	8,563.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,498.0000	2,497.0000	(0.040)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,397.0000	4,396.0000	(0.023)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	5.0000	4.0000	(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
23/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,743.0000	3,742.0000	(0.027)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,970.0000	6,970.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,938.0000	4,938.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	903.0000	896.0000	(0.775)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	549.0000	542.0000	(1.275)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,030.0000	3,029.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,201.0000	2,200.0000	(0.045)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,171.0000	1,169.0000	(0.171)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,045.0000	3,044.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,982.0000	2,981.0000	(0.034)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,258.0000	1,256.0000	(0.159)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,102.0000	2,101.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	29,759
23/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,363.0000	8,363.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	79.0000	77.0000	(2.532)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,920.0000	6,920.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,915.0000	7,915.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,349.0000	2,348.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,852.0000	1,849.0000	(0.162)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,761.0000	1,757.0000	(0.227)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,142.0000	4,141.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	26,596
23/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0

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23/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,504.0000	2,503.0000	(0.040)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,599.0000	2,598.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,643.0000	4,642.0000	(0.022)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,865.0000	7,865.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,392.0000	1,389.0000	(0.216)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,762.0000	8,762.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,920.0000	6,920.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,410.0000	2,408.0000	(0.083)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,363.0000	2,361.0000	(0.085)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,912.0000	8,912.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,194.0000	3,193.0000	(0.031)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,176.0000	2,174.0000	(0.092)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	115.0000	112.0000	(2.609)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,114.0000	8,114.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	161.0000	155.0000	(3.727)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,176.0000	2,174.0000	(0.092)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,095.0000	3,094.0000	(0.032)	0	0	0
23/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,275.0000	6,275.0000	-	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
23/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,223.0000	2,221.0000	(0.090)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,742.0000	2,741.0000	(0.036)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,860.0000	1,857.0000	(0.161)	0	0	0
23/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,092.0000	4,092.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,893.0000	3,892.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,130.0000	2,128.0000	(0.094)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,005.0000	4,004.0000	(0.025)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	975.0000	969.0000	(0.615)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,978.0000	5,978.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,126.0000	6,127.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,201.0000	4,200.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,164.0000	8,164.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,846.0000	2,845.0000	(0.035)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,176.0000	6,176.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,843.0000	3,842.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,993.0000	3,992.0000	(0.025)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,264.0000	8,264.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,995.0000	2,994.0000	(0.033)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,793.0000	3,792.0000	(0.026)	0	0	0
23/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,214.0000	8,214.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,005.0000	2,002.0000	(0.150)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,091.0000	1,084.0000	(0.642)	0	0	0
23/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,015.0000	8,015.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,054.0000	4,054.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	99.0000	93.0000	(6.061)	0	0	0
23/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,028.0000	6,028.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,943.0000	3,942.0000	(0.025)	0	0	0
23/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,064.0000	8,064.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,077.0000	6,077.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,815.0000	7,815.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,192.0000	4,191.0000	(0.024)	0	0	0
23/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2010/09/13			Currency Future	7.9224	7.9204	(0.025)	0.0000	0.0000	0
23/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	563.0000	557.0000	(1.066)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	658.0000	653.0000	(0.760)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	425.0000	418.0000	(1.647)	0	0	585
23/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	626.0000	621.0000	(0.799)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	567.0000	559.0000	(1.411)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	649.0000	644.0000	(0.770)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	594.0000	588.0000	(1.010)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	452.0000	445.0000	(1.549)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	830.0000	825.0000	(0.602)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	903.0000	897.0000	(0.664)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	795.0000	789.0000	(0.755)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	514.0000	506.0000	(1.556)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	467.0000	459.0000	(1.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	533.0000	529.0000	(0.750)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	605.0000	599.0000	(0.992)	0	0	409
23/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	503.0000	501.0000	(0.398)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	691.0000	686.0000	(0.724)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	498.0000	490.0000	(1.606)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	725.0000	720.0000	(0.690)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	585.0000	578.0000	(1.197)	0	0	0
23/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	531.0000	523.0000	(1.507)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	450.0000	447.0000	(0.667)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	476.0000	474.0000	(0.420)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	673.0000	668.0000	(0.743)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	533.0000	529.0000	(0.750)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	605.0000	599.0000	(0.992)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,535.0000	2,533.0000	(0.079)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,774.0000	3,772.0000	(0.053)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	271.0000	265.0000	(2.214)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,586.0000	1,582.0000	(0.252)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	893.0000	886.0000	(0.784)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,536.0000	2,535.0000	(0.039)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,525.0000	3,523.0000	(0.057)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,305.0000	2,304.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	311.0000	306.0000	(1.608)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,452.0000	4,452.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	833.0000	826.0000	(0.840)	0	0	0
23/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,629.0000	2,628.0000	(0.038)	0	0	0
23/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,250.0000	8,252.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,399.0000	8,401.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,418.0000	6,419.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
23/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,096.0000	2,093.0000	(0.143)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,053.0000	8,055.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,177.0000	3,175.0000	(0.063)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,979.0000	2,977.0000	(0.067)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,173.0000	4,171.0000	(0.048)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,001.0000	1,997.0000	(0.200)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,880.0000	2,878.0000	(0.069)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,003.0000	8,005.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,128.0000	1,120.0000	(0.709)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	143.0000	136.0000	(4.895)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,192.0000	2,190.0000	(0.091)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	156.0000	150.0000	(3.846)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,165.0000	1,157.0000	(0.687)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,906.0000	1,903.0000	(0.157)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,112.0000	4,113.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,057.0000	1,049.0000	(0.757)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,072.0000	6,073.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	185.0000	178.0000	(3.784)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,029.0000	3,026.0000	(0.099)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,874.0000	3,872.0000	(0.052)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,214.0000	2,213.0000	(0.045)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,048.0000	2,045.0000	(0.146)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,169.0000	2,167.0000	(0.092)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,064.0000	4,064.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	23.0000	23.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	989.0000	981.0000	(0.809)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,676.0000	1,672.0000	(0.239)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,813.0000	1,810.0000	(0.165)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,633.0000	2,631.0000	(0.076)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,078.0000	3,076.0000	(0.065)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,489.0000	2,488.0000	(0.040)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,073.0000	4,071.0000	(0.049)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,781.0000	2,779.0000	(0.072)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,203.0000	1,197.0000	(0.499)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	217.0000	211.0000	(2.765)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	252.0000	246.0000	(2.381)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,123.0000	2,122.0000	(0.047)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,974.0000	5,975.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,123.0000	4,121.0000	(0.049)	0	0	0
23/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,397.0000	2,396.0000	(0.042)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,403.0000	4,404.0000	0.023	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,023.0000	6,024.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	130.0000	127.0000	(2.308)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
23/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,128.0000	3,125.0000	(0.096)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,831.0000	2,828.0000	(0.106)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,015.0000	4,015.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,143.0000	2,142.0000	(0.047)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,860.0000	1,857.0000	(0.161)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,954.0000	7,955.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,078.0000	2,076.0000	(0.096)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,023.0000	1,015.0000	(0.782)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,824.0000	3,822.0000	(0.052)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,967.0000	3,967.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,306.0000	4,307.0000	0.023	0	0	0
23/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,270.0000	6,271.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,905.0000	7,906.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,974.0000	3,972.0000	(0.050)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	200.0000	194.0000	(3.000)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,351.0000	2,350.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,925.0000	5,925.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
23/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,201.0000	8,203.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,220.0000	6,221.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,241.0000	1,238.0000	(0.242)	0	0	0
23/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,257.0000	4,258.0000	0.023	0	0	0
23/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,024.0000	4,022.0000	(0.050)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	119.0000	118.0000	(0.840)	0	0	0
23/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,368.0000	6,369.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,625.0000	3,623.0000	(0.055)	0	0	0
23/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,349.0000	8,351.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,151.0000	8,153.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,171.0000	6,172.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
23/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,209.0000	4,209.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,721.0000	1,718.0000	(0.174)	0	0	0
23/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	924.0000	917.0000	(0.758)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,683.0000	2,680.0000	(0.112)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,675.0000	3,673.0000	(0.054)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,549.0000	4,550.0000	0.022	0	0	0
23/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,517.0000	6,518.0000	0.015	0	0	0
23/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,498.0000	8,500.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	20.0000	20.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,283.0000	1,279.0000	(0.312)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,988.0000	1,985.0000	(0.151)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	210.0000	205.0000	(2.381)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,870.0000	3,870.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,826.0000	5,827.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,805.0000	7,806.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,325.0000	1,321.0000	(0.302)	0	0	0
23/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,241.0000	2,239.0000	(0.089)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,223.0000	4,221.0000	(0.047)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,227.0000	3,225.0000	(0.062)	0	0	0
23/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,855.0000	7,856.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,875.0000	5,876.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
23/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,918.0000	3,918.0000	-	0	0	0
23/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
23/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,033.0000	2,030.0000	(0.148)	0	0	0
23/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0
23/10/2009	\$ / R	2010/12/13			Currency Future	8.0428	8.0402	(0.032)	0.0000	0.0000	0
23/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	976.0000	972.0000	(0.410)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	518.0000	512.0000	(1.158)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	723.0000	718.0000	(0.692)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	639.0000	636.0000	(0.469)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	492.0000	485.0000	(1.423)	0	0	117
23/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	580.0000	577.0000	(0.517)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,049.0000	1,045.0000	(0.381)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	547.0000	540.0000	(1.280)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,012.0000	1,008.0000	(0.395)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	682.0000	676.0000	(0.880)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	505.0000	498.0000	(1.386)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	610.0000	603.0000	(1.148)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	532.0000	526.0000	(1.128)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	767.0000	763.0000	(0.522)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	670.0000	666.0000	(0.597)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	577.0000	570.0000	(1.213)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	835.0000	830.0000	(0.599)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	663.0000	656.0000	(1.056)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	702.0000	696.0000	(0.855)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	940.0000	936.0000	(0.426)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	609.0000	606.0000	(0.493)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	801.0000	796.0000	(0.624)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	904.0000	900.0000	(0.442)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	593.0000	586.0000	(1.180)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	745.0000	739.0000	(0.805)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	627.0000	620.0000	(1.116)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	553.0000	549.0000	(0.723)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	734.0000	730.0000	(0.545)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	645.0000	638.0000	(1.085)	0	0	0
23/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	702.0000	697.0000	(0.712)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,953.0000	2,949.0000	(0.135)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	260.0000	256.0000	(1.538)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,647.0000	3,644.0000	(0.082)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	189.0000	186.0000	(1.587)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,946.0000	3,943.0000	(0.076)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,217.0000	2,216.0000	(0.045)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,232.0000	1,226.0000	(0.487)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,067.0000	1,057.0000	(0.937)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,993.0000	1,989.0000	(0.201)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,085.0000	2,082.0000	(0.144)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	293.0000	287.0000	(2.048)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
23/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,267.0000	1,264.0000	(0.237)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,857.0000	1,853.0000	(0.215)	0	0	0
23/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,036.0000	1,027.0000	(0.869)	0	0	0
23/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,164.0000	1,154.0000	(0.859)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
23/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
23/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,051.0000	3,048.0000	(0.098)	0	0	0
23/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,200.0000	8,203.0000	0.037	0	0	0
23/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,396.0000	2,396.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,306.0000	2,306.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
23/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	221.0000	214.0000	(3.167)	0	0	0
23/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,134.0000	4,135.0000	0.024	0	0	0
23/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	249.0000	246.0000	(1.205)	0	0	0
23/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
23/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,278.0000	4,279.0000	0.023	0	0	0
23/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,182.0000	4,183.0000	0.024	0	0	0
23/10/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,228.0000	6,230.0000	0.032	0	0	0
23/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,081.0000	6,083.0000	0.033	0	0	0
23/10/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	43.0000	43.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,053.0000	8,055.0000	0.025	0	0	0
23/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
23/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
23/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,045.0000	4,042.0000	(0.074)	0	0	0
23/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,326.0000	6,328.0000	0.032	0	0	0
23/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,298.0000	8,301.0000	0.036	0	0	0
23/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
23/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,806.0000	2,802.0000	(0.143)	0	0	0
23/10/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	41.0000	41.0000	-	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
23/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,796.0000	3,794.0000	(0.053)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
23/10/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,038.0000	4,039.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,486.0000	2,486.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
23/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,130.0000	6,132.0000	0.033	0	0	0
23/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,374.0000	4,376.0000	0.046	0	0	0
23/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	45.0000	45.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,172.0000	2,171.0000	(0.046)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	175.0000	174.0000	(0.571)	0	0	0
23/10/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,132.0000	2,129.0000	(0.141)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	239.0000	236.0000	(1.255)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,757.0000	2,753.0000	(0.145)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,746.0000	3,744.0000	(0.053)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,812.0000	1,808.0000	(0.221)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	255.0000	249.0000	(2.353)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,261.0000	2,261.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	254.0000	251.0000	(1.181)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,086.0000	4,087.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	274.0000	267.0000	(2.555)	0	0	0
23/10/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,101.0000	3,098.0000	(0.097)	0	0	0
23/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,102.0000	8,104.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,032.0000	6,034.0000	0.033	0	0	0
23/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,095.0000	4,092.0000	(0.073)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,004.0000	8,006.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,098.0000	1,089.0000	(0.820)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
23/10/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
23/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	5,983.0000	5,984.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,846.0000	3,843.0000	(0.078)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	46.0000	46.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	47.0000	47.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,855.0000	2,851.0000	(0.140)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	42.0000	42.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	7,955.0000	7,956.0000	0.013	0	0	0
23/10/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,902.0000	1,898.0000	(0.210)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,249.0000	8,252.0000	0.036	0	0	0
23/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,441.0000	2,441.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	3,002.0000	2,999.0000	(0.100)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	2,039.0000	2,035.0000	(0.196)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,197.0000	1,188.0000	(0.752)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,277.0000	6,279.0000	0.032	0	0	0
23/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,179.0000	6,181.0000	0.032	0	0	0
23/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,326.0000	4,327.0000	0.023	0	0	0
23/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,995.0000	3,993.0000	(0.050)	0	0	0
23/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,230.0000	4,231.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	44.0000	44.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,351.0000	2,350.0000	(0.043)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	238.0000	231.0000	(2.941)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,660.0000	2,656.0000	(0.150)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,724.0000	1,720.0000	(0.232)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	355.0000	349.0000	(1.690)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	948.0000	940.0000	(0.844)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	88.0000	86.0000	(2.273)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	216.0000	213.0000	(1.389)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,623.0000	2,623.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,519.0000	4,520.0000	0.022	0	0	0
23/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,446.0000	8,448.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,680.0000	1,676.0000	(0.238)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	39.0000	39.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
23/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,474.0000	6,475.0000	0.015	0	0	0
23/10/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,611.0000	2,607.0000	(0.153)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	220.0000	217.0000	(1.364)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,577.0000	2,577.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,896.0000	3,893.0000	(0.077)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	334.0000	328.0000	(1.796)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
23/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	976.0000	968.0000	(0.820)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.15	Call	Currency Future	2,904.0000	2,900.0000	(0.138)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
23/10/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,597.0000	3,594.0000	(0.083)	0	0	0
23/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
23/10/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,471.0000	4,472.0000	0.022	0	0	0
23/10/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,397.0000	8,399.0000	0.024	0	0	0
23/10/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,425.0000	6,426.0000	0.016	0	0	0
23/10/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,131.0000	1,121.0000	(0.884)	0	0	0
23/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	39.0000	39.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,948.0000	1,943.0000	(0.257)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	377.0000	372.0000	(1.326)	0	0	0
23/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	920.0000	912.0000	(0.870)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	94.0000	93.0000	(1.064)	0	0	0
23/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	212.0000	209.0000	(1.415)	0	0	0
23/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,151.0000	8,154.0000	0.037	0	0	0
23/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,669.0000	2,669.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
23/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,568.0000	4,569.0000	0.022	0	0	0
23/10/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,495.0000	8,498.0000	0.035	0	0	0
23/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/10/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	38.0000	38.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
23/10/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,523.0000	6,525.0000	0.031	0	0	0
23/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,562.0000	2,559.0000	(0.117)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,637.0000	1,633.0000	(0.244)	0	0	0
23/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,547.0000	3,545.0000	(0.056)	0	0	0
23/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,942.0000	3,942.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
23/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,083.0000	2,081.0000	(0.096)	0	0	0
23/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	276.0000	272.0000	(1.449)	0	0	0
23/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
23/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
23/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,885.0000	5,886.0000	0.017	0	0	0
23/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,856.0000	7,857.0000	0.013	0	0	0
23/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	153.0000	153.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
23/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,346.0000	1,343.0000	(0.223)	0	0	0
23/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,194.0000	4,192.0000	(0.048)	0	0	0
23/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,200.0000	3,197.0000	(0.094)	0	0	0
23/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,226.0000	2,223.0000	(0.135)	0	0	0
23/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,990.0000	3,991.0000	0.025	0	0	0
23/10/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,145.0000	4,142.0000	(0.072)	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
23/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,150.0000	3,147.0000	(0.095)	0	0	0
23/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,179.0000	2,176.0000	(0.138)	0	0	0
23/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	36.0000	36.0000	-	0	0	0
23/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	270.0000	266.0000	(1.481)	0	0	0
23/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
23/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	5,934.0000	5,935.0000	0.017	0	0	0
23/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
23/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,905.0000	7,907.0000	0.025	0	0	0
23/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,307.0000	1,303.0000	(0.306)	0	0	0
23/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	164.0000	163.0000	(0.610)	0	0	0
23/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
23/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,128.0000	2,126.0000	(0.094)	0	0	0
23/10/2009	£ / R	2009/12/14			Currency Future	12.4775	12.3036	(1.394)	12.5400	12.3200	38,583
23/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	261.0000	199.0000	(23.755)	0	0	0
23/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,031.0000	2,858.0000	(5.708)	0	0	0
23/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,022.0000	1,172.0000	14.677	0	0	0
23/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	132.0000	176.0000	33.333	0	0	0
23/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,023.0000	9,197.0000	1.928	0	0	0
23/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
23/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,477.0000	4,650.0000	3.864	0	0	0
23/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
23/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	99.0000	76.0000	(23.232)	0	0	0
23/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	611.0000	740.0000	21.113	0	0	0
23/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,826.0000	4,999.0000	3.585	0	0	0
23/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,024.0000	7,197.0000	2.463	0	0	0
23/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,530.0000	3,356.0000	(4.929)	0	0	0
23/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,723.0000	8,897.0000	1.995	0	0	0
23/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,926.0000	5,099.0000	3.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	660.0000	529.0000	(19.848)	0	0	0
23/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,831.0000	4,003.0000	4.490	0	0	0
23/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,026.0000	5,199.0000	3.442	0	0	0
23/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	338.0000	260.0000	(23.077)	0	0	0
23/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,197.0000	2,366.0000	7.692	0	0	0
23/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,424.0000	7,597.0000	2.330	0	0	0
23/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	189.0000	143.0000	(24.339)	0	0	0
23/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,924.0000	7,097.0000	2.499	0	0	0
23/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,324.0000	6,498.0000	2.751	0	0	0
23/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	311.0000	407.0000	30.868	0	0	0
23/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
23/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,474.0000	7,647.0000	2.315	0	0	0
23/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,536.0000	2,363.0000	(6.822)	0	0	0
23/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,603.0000	1,433.0000	(10.605)	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
23/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,923.0000	9,097.0000	1.950	0	0	0
23/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	100.0000	133.0000	33.000	0	0	0
23/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,824.0000	7,997.0000	2.211	0	0	0
23/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,100.0000	2,268.0000	8.000	0	0	0
23/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
23/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,433.0000	3,604.0000	4.981	0	0	0
23/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,142.0000	1,971.0000	(7.983)	0	0	0
23/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,035.0000	3,207.0000	5.667	0	0	0
23/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
23/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
23/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,882.0000	2,709.0000	(6.003)	0	0	0
23/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,713.0000	1,879.0000	9.691	0	0	0
23/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,474.0000	6,648.0000	2.688	0	0	0
23/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	245.0000	187.0000	(23.673)	0	0	0
23/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	818.0000	675.0000	(17.482)	0	0	0
23/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,031.0000	876.0000	(15.034)	0	0	0
23/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,738.0000	2,909.0000	6.245	0	0	0
23/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	467.0000	583.0000	24.839	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	77.0000	59.0000	(23.377)	0	0	0
23/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	90.0000	121.0000	34.444	0	0	0
23/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,473.0000	8,647.0000	2.054	0	0	0
23/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,093.0000	1,921.0000	(8.218)	0	0	0
23/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
23/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	54.0000	73.0000	35.185	0	0	0
23/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
23/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,482.0000	3,654.0000	4.940	0	0	0
23/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,554.0000	1,385.0000	(10.875)	0	0	0
23/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,585.0000	2,413.0000	(6.654)	0	0	0
23/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,044.0000	1,872.0000	(8.415)	0	0	0
23/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,936.0000	3,107.0000	5.824	0	0	0
23/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,228.0000	4,054.0000	(4.115)	0	0	0
23/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
23/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,295.0000	2,465.0000	7.407	0	0	0
23/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,475.0000	5,648.0000	3.160	0	0	0
23/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	10.40	Put	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
23/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,168.0000	1,006.0000	(13.870)	0	0	0
23/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	419.0000	318.0000	(24.105)	0	0	0
23/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,528.0000	4,354.0000	(3.843)	0	0	0
23/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
23/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	43.0000	58.0000	34.884	0	0	0
23/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	777.0000	637.0000	(18.018)	0	0	0
23/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,824.0000	5,998.0000	2.988	0	0	0
23/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	242.0000	314.0000	29.752	0	0	0
23/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,278.0000	4,104.0000	(4.067)	0	0	0
23/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	48.0000	65.0000	35.417	0	0	0
23/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	93.0000	71.0000	(23.656)	0	0	0
23/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,876.0000	5,049.0000	3.548	0	0	0
23/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,640.0000	2,810.0000	6.439	0	0	0
23/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,724.0000	7,897.0000	2.240	0	0	0
23/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,973.0000	9,147.0000	1.939	0	0	0
23/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
23/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,731.0000	3,903.0000	4.610	0	0	0
23/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
23/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	434.0000	546.0000	25.806	0	0	0
23/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,878.0000	4,704.0000	(3.567)	0	0	0
23/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
23/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	944.0000	793.0000	(15.996)	0	0	0
23/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,774.0000	5,948.0000	3.014	0	0	0
23/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,874.0000	7,047.0000	2.517	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,148.0000	2,317.0000	7.868	0	0	0
23/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,724.0000	6,898.0000	2.588	0	0	0
23/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,749.0000	1,579.0000	(9.720)	0	0	0
23/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	389.0000	297.0000	(23.650)	0	0	0
23/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,974.0000	7,147.0000	2.481	0	0	0
23/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,066.0000	1,218.0000	14.259	0	0	0
23/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,524.0000	1,686.0000	10.630	0	0	0
23/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	67.0000	89.0000	32.836	0	0	0
23/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	361.0000	278.0000	(22.992)	0	0	0
23/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,781.0000	3,953.0000	4.549	0	0	0
23/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
23/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,283.0000	3,455.0000	5.239	0	0	0
23/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,774.0000	7,947.0000	2.225	0	0	0
23/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,873.0000	9,047.0000	1.961	0	0	0
23/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,246.0000	2,415.0000	7.524	0	0	0
23/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,725.0000	5,898.0000	3.022	0	0	0
23/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,976.0000	5,149.0000	3.477	0	0	0
23/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,124.0000	7,297.0000	2.428	0	0	0
23/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	516.0000	401.0000	(22.287)	0	0	0
23/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,333.0000	3,505.0000	5.161	0	0	0
23/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	859.0000	713.0000	(16.997)	0	0	0
23/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,079.0000	3,905.0000	(4.266)	0	0	0
23/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	698.0000	564.0000	(19.198)	0	0	0
23/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
23/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,275.0000	5,449.0000	3.299	0	0	0
23/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	262.0000	344.0000	31.298	0	0	0
23/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	120.0000	161.0000	34.167	0	0	0
23/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,344.0000	2,514.0000	7.253	0	0	0
23/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	401.0000	510.0000	27.182	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,076.0000	919.0000	(14.591)	0	0	0
23/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	189.0000	248.0000	31.217	0	0	0
23/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
23/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	279.0000	213.0000	(23.656)	0	0	0
23/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,857.0000	2,024.0000	8.993	0	0	0
23/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,223.0000	9,397.0000	1.887	0	0	0
23/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,541.0000	2,711.0000	6.690	0	0	0
23/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	128.0000	97.0000	(24.219)	0	0	0
23/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,833.0000	2,660.0000	(6.107)	0	0	0
23/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,828.0000	4,654.0000	(3.604)	0	0	0
23/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,273.0000	9,447.0000	1.876	0	0	0
23/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	850.0000	994.0000	16.941	0	0	0
23/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,625.0000	5,798.0000	3.076	0	0	0
23/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
23/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	145.0000	192.0000	32.414	0	0	0
23/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,689.0000	2,860.0000	6.359	0	0	0
23/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,274.0000	7,447.0000	2.378	0	0	0
23/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,423.0000	9,597.0000	1.847	0	0	0
23/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,986.0000	3,157.0000	5.727	0	0	0
23/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,129.0000	4,301.0000	4.166	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
23/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,847.0000	1,676.0000	(9.258)	0	0	0
23/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	158.0000	209.0000	32.278	0	0	0
23/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	622.0000	496.0000	(20.257)	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,666.0000	1,830.0000	9.844	0	0	0
23/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	205.0000	269.0000	31.220	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,666.0000	1,830.0000	9.844	0	0	0
23/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,135.0000	3,306.0000	5.455	0	0	0
23/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	173.0000	228.0000	31.792	0	0	0
23/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,126.0000	5,299.0000	3.375	0	0	0
23/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,618.0000	1,782.0000	10.136	0	0	0
23/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,590.0000	2,761.0000	6.602	0	0	0
23/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,148.0000	2,317.0000	7.868	0	0	0
23/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,666.0000	1,830.0000	9.844	0	0	0
23/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	483.0000	372.0000	(22.981)	0	0	0
23/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
23/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,995.0000	1,823.0000	(8.622)	0	0	0
23/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
23/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,128.0000	3,955.0000	(4.191)	0	0	0
23/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
23/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,123.0000	9,297.0000	1.907	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	77.0000	59.0000	(23.377)	0	0	0
23/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,923.0000	8,097.0000	2.196	0	0	0
23/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	586.0000	463.0000	(20.990)	0	0	0
23/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	87.0000	67.0000	(22.989)	0	0	0
23/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,477.0000	1,639.0000	10.968	0	0	0
23/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
23/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,374.0000	7,547.0000	2.346	0	0	0
23/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,002.0000	2,170.0000	8.392	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
23/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
23/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,982.0000	2,809.0000	(5.801)	0	0	0
23/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	74.0000	99.0000	33.784	0	0	0
23/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,880.0000	4,053.0000	4.459	0	0	0
23/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,809.0000	1,975.0000	9.176	0	0	0
23/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,457.0000	1,288.0000	(11.599)	0	0	0
23/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,837.0000	3,008.0000	6.027	0	0	0
23/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,761.0000	1,927.0000	9.426	0	0	0
23/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,073.0000	8,247.0000	2.155	0	0	0
23/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,624.0000	6,798.0000	2.627	0	0	0
23/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,081.0000	2,908.0000	(5.615)	0	0	0
23/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	283.0000	375.0000	32.509	0	0	0
23/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,628.0000	4,454.0000	(3.760)	0	0	0
23/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
23/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,430.0000	3,256.0000	(5.073)	0	0	0
23/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
23/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,873.0000	8,047.0000	2.210	0	0	0
23/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,627.0000	4,800.0000	3.739	0	0	0
23/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,635.0000	2,462.0000	(6.565)	0	0	0
23/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	68.0000	53.0000	(22.059)	0	0	0
23/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,121.0000	962.0000	(14.184)	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,200.0000	1,356.0000	13.000	0	0	0
23/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,930.0000	4,102.0000	4.377	0	0	0
23/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,824.0000	6,997.0000	2.535	0	0	0
23/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	901.0000	753.0000	(16.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,727.0000	4,900.0000	3.660	0	0	0
23/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	201.0000	153.0000	(23.881)	0	0	0
23/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,291.0000	1,449.0000	12.239	0	0	0
23/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,924.0000	6,098.0000	2.937	0	0	0
23/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	451.0000	344.0000	(23.725)	0	0	0
23/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	574.0000	699.0000	21.777	0	0	0
23/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	850.0000	994.0000	16.941	0	0	0
23/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
23/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
23/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,525.0000	5,698.0000	3.131	0	0	0
23/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,929.0000	3,755.0000	(4.429)	0	0	0
23/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	317.0000	244.0000	(23.028)	0	0	0
23/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,437.0000	2,265.0000	(7.058)	0	0	0
23/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,110.0000	1,263.0000	13.784	0	0	0
23/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,191.0000	2,020.0000	(7.805)	0	0	0
23/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,074.0000	6,248.0000	2.865	0	0	0
23/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,623.0000	8,797.0000	2.018	0	0	0
23/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
23/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,896.0000	1,725.0000	(9.019)	0	0	0
23/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,773.0000	8,947.0000	1.983	0	0	0
23/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,571.0000	1,734.0000	10.376	0	0	0
23/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,577.0000	4,750.0000	3.780	0	0	0
23/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	223.0000	291.0000	30.493	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,524.0000	7,697.0000	2.299	0	0	0
23/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	340.0000	440.0000	29.412	0	0	0
23/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,774.0000	6,948.0000	2.569	0	0	0
23/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	87.0000	67.0000	(22.989)	0	0	0
23/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	145.0000	110.0000	(24.138)	0	0	0
23/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,181.0000	3,007.0000	(5.470)	0	0	0
23/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,532.0000	3,704.0000	4.870	0	0	0
23/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,079.0000	4,252.0000	4.241	0	0	0
23/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	892.0000	1,038.0000	16.368	0	0	0
23/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,216.0000	1,050.0000	(13.651)	0	0	0
23/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,618.0000	1,782.0000	10.136	0	0	0
23/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,574.0000	6,748.0000	2.647	0	0	0
23/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
23/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,425.0000	5,598.0000	3.189	0	0	0
23/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,684.0000	2,511.0000	(6.446)	0	0	0
23/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,380.0000	3,206.0000	(5.148)	0	0	0
23/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,131.0000	2,958.0000	(5.525)	0	0	0
23/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	768.0000	907.0000	18.099	0	0	0
23/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,029.0000	3,855.0000	(4.319)	0	0	0
23/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
23/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
23/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	82.0000	110.0000	34.146	0	0	0
23/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	120.0000	91.0000	(24.167)	0	0	0
23/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,178.0000	4,005.0000	(4.141)	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,200.0000	1,356.0000	13.000	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
23/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,651.0000	1,481.0000	(10.297)	0	0	0
23/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
23/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
23/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,823.0000	8,997.0000	1.972	0	0	0
23/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	537.0000	660.0000	22.905	0	0	0
23/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,110.0000	1,263.0000	13.784	0	0	0
23/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,179.0000	4,351.0000	4.116	0	0	0
23/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,798.0000	1,627.0000	(9.511)	0	0	0
23/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,408.0000	1,240.0000	(11.932)	0	0	0
23/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,734.0000	2,561.0000	(6.328)	0	0	0
23/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	551.0000	432.0000	(21.597)	0	0	0
23/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,337.0000	1,496.0000	11.892	0	0	0
23/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,378.0000	4,550.0000	3.929	0	0	0
23/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,184.0000	3,356.0000	5.402	0	0	0
23/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
23/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,200.0000	1,356.0000	13.000	0	0	0
23/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	0
23/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,887.0000	3,058.0000	5.923	0	0	0
23/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,829.0000	3,655.0000	(4.544)	0	0	0
23/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,234.0000	3,405.0000	5.288	0	0	0
23/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
23/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,373.0000	9,547.0000	1.856	0	0	0
23/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
23/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2009/12/14	17.70	Call	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
23/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,173.0000	8,347.0000	2.129	0	0	0
23/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,700.0000	1,530.0000	(10.000)	0	0	0
23/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,629.0000	3,456.0000	(4.767)	0	0	0
23/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,225.0000	5,399.0000	3.330	0	0	0
23/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,573.0000	8,747.0000	2.030	0	0	0
23/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,478.0000	4,304.0000	(3.886)	0	0	0
23/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,289.0000	2,118.0000	(7.471)	0	0	0
23/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,325.0000	5,498.0000	3.249	0	0	0
23/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	73.0000	56.0000	(23.288)	0	0	0
23/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,374.0000	6,548.0000	2.730	0	0	0
23/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,776.0000	4,949.0000	3.622	0	0	0
23/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
23/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
23/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,874.0000	6,048.0000	2.962	0	0	0
23/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,174.0000	6,348.0000	2.818	0	0	0
23/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,175.0000	5,349.0000	3.362	0	0	0
23/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,280.0000	3,107.0000	(5.274)	0	0	0
23/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,324.0000	7,497.0000	2.362	0	0	0
23/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	77.0000	59.0000	(23.377)	0	0	0
23/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,788.0000	2,959.0000	6.133	0	0	0
23/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,388.0000	2,216.0000	(7.203)	0	0	0
23/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,375.0000	5,548.0000	3.219	0	0	0
23/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,245.0000	1,402.0000	12.610	0	0	0
23/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,240.0000	2,069.0000	(7.634)	0	0	0
23/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	61.0000	47.0000	(22.951)	0	0	0
23/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,312.0000	1,145.0000	(12.729)	0	0	0
23/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,383.0000	3,555.0000	5.084	0	0	0
23/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,905.0000	2,073.0000	8.819	0	0	0
23/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,323.0000	9,497.0000	1.866	0	0	0
23/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	0
23/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,231.0000	3,057.0000	(5.385)	0	0	0
23/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,383.0000	1,544.0000	11.641	0	0	0
23/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,174.0000	7,347.0000	2.411	0	0	0
23/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,954.0000	2,121.0000	8.547	0	0	0
23/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	737.0000	600.0000	(18.589)	0	0	0
23/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,245.0000	1,402.0000	12.610	0	0	0
23/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,373.0000	8,547.0000	2.078	0	0	0
23/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	136.0000	103.0000	(24.265)	0	0	0
23/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,224.0000	7,397.0000	2.395	0	0	0
23/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
23/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	110.0000	146.0000	32.727	0	0	0
23/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,430.0000	1,591.0000	11.259	0	0	0
23/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,173.0000	9,347.0000	1.897	0	0	0
23/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,879.0000	3,705.0000	(4.486)	0	0	0
23/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,443.0000	2,612.0000	6.918	0	0	0
23/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,443.0000	2,612.0000	6.918	0	0	0
23/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
23/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
23/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,123.0000	8,297.0000	2.142	0	0	0
23/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,051.0000	2,219.0000	8.191	0	0	0
23/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,264.0000	1,097.0000	(13.212)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,066.0000	1,218.0000	14.259	0	0	0
23/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	809.0000	950.0000	17.429	0	0	0
23/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,783.0000	2,610.0000	(6.216)	0	0	0
23/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,197.0000	2,366.0000	7.692	0	0	0
23/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,954.0000	2,121.0000	8.547	0	0	0
23/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
23/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,393.0000	2,563.0000	7.104	0	0	0
23/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,124.0000	6,298.0000	2.841	0	0	0
23/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
23/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
23/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,681.0000	3,853.0000	4.673	0	0	0
23/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,590.0000	2,761.0000	6.602	0	0	0
23/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,524.0000	1,686.0000	10.630	0	0	0
23/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	978.0000	1,127.0000	15.235	0	0	0
23/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
23/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,675.0000	5,848.0000	3.048	0	0	0
23/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
23/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,905.0000	2,073.0000	8.819	0	0	0
23/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,430.0000	1,591.0000	11.259	0	0	0
23/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
23/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	215.0000	163.0000	(24.186)	0	0	0
23/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,328.0000	4,154.0000	(4.020)	0	0	0
23/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
23/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,932.0000	2,759.0000	(5.900)	0	0	0
23/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,674.0000	7,847.0000	2.254	0	0	0
23/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,492.0000	2,662.0000	6.822	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,713.0000	1,879.0000	9.691	0	0	0
23/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,076.0000	5,249.0000	3.408	0	0	0
23/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
23/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,085.0000	3,256.0000	5.543	0	0	0
23/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,337.0000	1,496.0000	11.892	0	0	0
23/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,100.0000	2,268.0000	8.000	0	0	0
23/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,074.0000	7,247.0000	2.446	0	0	0
23/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,679.0000	3,506.0000	(4.702)	0	0	0
23/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	106.0000	80.0000	(24.528)	0	0	0
23/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,073.0000	9,247.0000	1.918	0	0	0
23/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,477.0000	1,639.0000	10.968	0	0	0
23/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
23/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,674.0000	6,848.0000	2.607	0	0	0
23/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	93.0000	71.0000	(23.656)	0	0	0
23/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,729.0000	3,555.0000	(4.666)	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
23/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,673.0000	8,847.0000	2.006	0	0	0
23/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	73.0000	56.0000	(23.288)	0	0	0
23/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	768.0000	907.0000	18.099	0	0	0
23/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,430.0000	1,591.0000	11.259	0	0	0
23/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	60.0000	81.0000	35.000	0	0	0
23/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	298.0000	228.0000	(23.490)	0	0	0
23/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	82.0000	63.0000	(23.171)	0	0	0
23/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	145.0000	110.0000	(24.138)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	370.0000	474.0000	28.108	0	0	0
23/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,155.0000	1,309.0000	13.333	0	0	0
23/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,677.0000	4,850.0000	3.699	0	0	0
23/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	136.0000	103.0000	(24.265)	0	0	0
23/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,980.0000	4,152.0000	4.322	0	0	0
23/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,945.0000	1,774.0000	(8.792)	0	0	0
23/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	809.0000	950.0000	17.429	0	0	0
23/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,578.0000	4,404.0000	(3.801)	0	0	0
23/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,689.0000	2,860.0000	6.359	0	0	0
23/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,728.0000	4,554.0000	(3.680)	0	0	0
23/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,974.0000	6,148.0000	2.913	0	0	0
23/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	987.0000	834.0000	(15.502)	0	0	0
23/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
23/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,330.0000	3,157.0000	(5.195)	0	0	0
23/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	128.0000	97.0000	(24.219)	0	0	0
23/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,973.0000	8,147.0000	2.182	0	0	0
23/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,779.0000	3,605.0000	(4.604)	0	0	0
23/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,678.0000	4,504.0000	(3.720)	0	0	0
23/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	99.0000	76.0000	(23.232)	0	0	0
23/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,423.0000	8,597.0000	2.066	0	0	0
23/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,424.0000	6,598.0000	2.709	0	0	0
23/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,022.0000	1,172.0000	14.677	0	0	0
23/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	106.0000	80.0000	(24.528)	0	0	0
23/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	112.0000	86.0000	(23.214)	0	0	0
23/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	68.0000	53.0000	(22.059)	0	0	0
23/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	935.0000	1,082.0000	15.722	0	0	0
23/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,229.0000	4,401.0000	4.067	0	0	0
23/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	978.0000	1,127.0000	15.235	0	0	0
23/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,338.0000	2,167.0000	(7.314)	0	0	0
23/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,579.0000	3,406.0000	(4.834)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,291.0000	1,449.0000	12.239	0	0	0
23/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,360.0000	1,192.0000	(12.353)	0	0	0
23/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
23/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	177.0000	134.0000	(24.294)	0	0	0
23/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
23/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	155.0000	118.0000	(23.871)	0	0	0
23/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	688.0000	822.0000	19.477	0	0	0
23/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	189.0000	143.0000	(24.339)	0	0	0
23/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
23/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	165.0000	126.0000	(23.636)	0	0	0
23/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,527.0000	4,700.0000	3.822	0	0	0
23/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,505.0000	1,336.0000	(11.229)	0	0	0
23/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,480.0000	3,306.0000	(5.000)	0	0	0
23/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	728.0000	864.0000	18.681	0	0	0
23/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,486.0000	2,314.0000	(6.919)	0	0	0
23/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	502.0000	621.0000	23.705	0	0	0
23/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,524.0000	6,698.0000	2.667	0	0	0
23/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,523.0000	8,697.0000	2.042	0	0	0
23/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	611.0000	740.0000	21.113	0	0	0
23/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	649.0000	780.0000	20.185	0	0	0
23/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	229.0000	175.0000	(23.581)	0	0	0
23/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,428.0000	4,600.0000	3.884	0	0	0
23/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,224.0000	6,398.0000	2.796	0	0	0
23/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,223.0000	8,397.0000	2.116	0	0	0
23/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
23/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,571.0000	1,734.0000	10.376	0	0	0
23/10/2009	£ / R	2010/03/15			Currency Future	12.6866	12.5111	(1.383)	12.7000	12.7000	857
23/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,782.0000	5,956.0000	3.009	0	0	0
23/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,876.0000	7,050.0000	2.531	0	0	0
23/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	171.0000	146.0000	(14.620)	0	0	0
23/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,639.0000	4,464.0000	(3.772)	0	0	0
23/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,627.0000	6,801.0000	2.626	0	0	0
23/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	473.0000	561.0000	18.605	0	0	0
23/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	192.0000	240.0000	25.000	0	0	0
23/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,773.0000	7,947.0000	2.239	0	0	0
23/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
23/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,367.0000	9,542.0000	1.868	0	0	0
23/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	278.0000	237.0000	(14.748)	0	0	0
23/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,930.0000	2,081.0000	7.824	0	0	0
23/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,473.0000	2,301.0000	(6.955)	0	0	0
23/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,374.0000	7,548.0000	2.360	0	0	0
23/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,968.0000	9,142.0000	1.940	0	0	0
23/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	330.0000	281.0000	(14.848)	0	0	0
23/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,029.0000	901.0000	(12.439)	0	0	0
23/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,823.0000	7,997.0000	2.224	0	0	0
23/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
23/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,452.0000	3,279.0000	(5.012)	0	0	0
23/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,868.0000	9,043.0000	1.973	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,673.0000	7,847.0000	2.268	0	0	0
23/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,976.0000	7,150.0000	2.494	0	0	0
23/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,241.0000	1,375.0000	10.798	0	0	0
23/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	166.0000	142.0000	(14.458)	0	0	0
23/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,683.0000	5,856.0000	3.044	0	0	0
23/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,384.0000	5,558.0000	3.232	0	0	0
23/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,305.0000	3,132.0000	(5.234)	0	0	0
23/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	960.0000	837.0000	(12.813)	0	0	0
23/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,704.0000	3,874.0000	4.590	0	0	0
23/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
23/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,327.0000	2,156.0000	(7.349)	0	0	0
23/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	223.0000	276.0000	23.767	0	0	0
23/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,225.0000	7,399.0000	2.408	0	0	0
23/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,417.0000	9,591.0000	1.848	0	0	0
23/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	105.0000	125.0000	19.048	0	0	0
23/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,043.0000	1,170.0000	12.176	0	0	0
23/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,217.0000	9,392.0000	1.899	0	0	0
23/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,801.0000	3,972.0000	4.499	0	0	0
23/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,723.0000	7,897.0000	2.253	0	0	0
23/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,843.0000	3,006.0000	5.733	0	0	0
23/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	894.0000	777.0000	(13.087)	0	0	0
23/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,434.0000	5,607.0000	3.184	0	0	0
23/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,391.0000	1,236.0000	(11.143)	0	0	0
23/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,815.0000	2,642.0000	(6.146)	0	0	0
23/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,167.0000	9,342.0000	1.909	0	0	0
23/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,527.0000	1,368.0000	(10.413)	0	0	0
23/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,292.0000	4,118.0000	(4.054)	0	0	0
23/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,414.0000	3,583.0000	4.950	0	0	0
23/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,154.0000	2,307.0000	7.103	0	0	0
23/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	240.0000	295.0000	22.917	0	0	0
23/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	90.0000	107.0000	18.889	0	0	0
23/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,885.0000	2,035.0000	7.958	0	0	0
23/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,788.0000	4,961.0000	3.613	0	0	0
23/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	257.0000	315.0000	22.568	0	0	0
23/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,175.0000	7,349.0000	2.425	0	0	0
23/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	528.0000	624.0000	18.182	0	0	0
23/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,733.0000	5,906.0000	3.018	0	0	0
23/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
23/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
23/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	334.0000	403.0000	20.659	0	0	0
23/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
23/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,777.0000	6,950.0000	2.553	0	0	0
23/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
23/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	610.0000	522.0000	(14.426)	0	0	0
23/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,334.0000	2,490.0000	6.684	0	0	0
23/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,242.0000	4,068.0000	(4.102)	0	0	0
23/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,578.0000	6,751.0000	2.630	0	0	0
23/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
23/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,668.0000	2,496.0000	(6.447)	0	0	0
23/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,424.0000	7,598.0000	2.344	0	0	0
23/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	63.0000	74.0000	17.460	0	0	0
23/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,818.0000	8,993.0000	1.985	0	0	0
23/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,193.0000	4,019.0000	(4.150)	0	0	0
23/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,569.0000	8,744.0000	2.042	0	0	0
23/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	438.0000	375.0000	(14.384)	0	0	0
23/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,768.0000	8,943.0000	1.996	0	0	0
23/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,850.0000	1,685.0000	(8.919)	0	0	0
23/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
23/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,753.0000	3,923.0000	4.530	0	0	0
23/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
23/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,619.0000	2,447.0000	(6.567)	0	0	0
23/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	926.0000	807.0000	(12.851)	0	0	0
23/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	771.0000	665.0000	(13.748)	0	0	0
23/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
23/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,324.0000	7,498.0000	2.376	0	0	0
23/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,664.0000	1,502.0000	(9.736)	0	0	0
23/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	424.0000	504.0000	18.868	0	0	0
23/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	558.0000	656.0000	17.563	0	0	0
23/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,757.0000	1,593.0000	(9.334)	0	0	0
23/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	110.0000	131.0000	19.091	0	0	0
23/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,570.0000	2,399.0000	(6.654)	0	0	0
23/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	268.0000	229.0000	(14.552)	0	0	0
23/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	714.0000	613.0000	(14.146)	0	0	0
23/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	660.0000	565.0000	(14.394)	0	0	0
23/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	751.0000	864.0000	15.047	0	0	0
23/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
23/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
23/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	652.0000	757.0000	16.104	0	0	0
23/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,282.0000	1,418.0000	10.608	0	0	0
23/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,590.0000	4,763.0000	3.769	0	0	0
23/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	742.0000	639.0000	(13.881)	0	0	0
23/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,366.0000	3,534.0000	4.991	0	0	0
23/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,618.0000	1,457.0000	(9.951)	0	0	0
23/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	14.0000	16.0000	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
23/10/2009	£ / R 2010/03/15	17.90	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/10/2009	£ / R 2010/03/15	18.50	Put	Currency Future	5,832.0000	6,006.0000	2.984	0	0	0
23/10/2009	£ / R 2010/03/15	20.60	Put	Currency Future	7,922.0000	8,096.0000	2.196	0	0	0
23/10/2009	£ / R 2010/03/15	15.25	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
23/10/2009	£ / R 2010/03/15	12.70	Call	Currency Future	544.0000	467.0000	(14.154)	0	0	0
23/10/2009	£ / R 2010/03/15	7.85	Call	Currency Future	4,838.0000	4,663.0000	(3.617)	0	0	0
23/10/2009	£ / R 2010/03/15	18.00	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/10/2009	£ / R 2010/03/15	16.90	Put	Currency Future	4,244.0000	4,416.0000	4.053	0	0	0
23/10/2009	£ / R 2010/03/15	21.75	Put	Currency Future	9,067.0000	9,242.0000	1.930	0	0	0
23/10/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,656.0000	2,817.0000	6.062	0	0	0
23/10/2009	£ / R 2010/03/15	12.20	Put	Currency Future	314.0000	380.0000	21.019	0	0	0
23/10/2009	£ / R 2010/03/15	16.00	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
23/10/2009	£ / R 2010/03/15	17.90	Put	Currency Future	5,235.0000	5,408.0000	3.305	0	0	0
23/10/2009	£ / R 2010/03/15	17.40	Put	Currency Future	4,739.0000	4,912.0000	3.651	0	0	0
23/10/2009	£ / R 2010/03/15	12.65	Call	Currency Future	565.0000	485.0000	(14.159)	0	0	0
23/10/2009	£ / R 2010/03/15	10.55	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
23/10/2009	£ / R 2010/03/15	18.00	Put	Currency Future	5,335.0000	5,508.0000	3.243	0	0	0
23/10/2009	£ / R 2010/03/15	15.90	Put	Currency Future	3,270.0000	3,437.0000	5.107	0	0	0
23/10/2009	£ / R 2010/03/15	12.20	Call	Currency Future	800.0000	691.0000	(13.625)	0	0	0
23/10/2009	£ / R 2010/03/15	9.55	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/10/2009	£ / R 2010/03/15	10.00	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
23/10/2009	£ / R 2010/03/15	9.45	Call	Currency Future	3,256.0000	3,083.0000	(5.313)	0	0	0
23/10/2009	£ / R 2010/03/15	16.90	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
23/10/2009	£ / R 2010/03/15	12.30	Put	Currency Future	355.0000	427.0000	20.282	0	0	0
23/10/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,158.0000	2,985.0000	(5.478)	0	0	0
23/10/2009	£ / R 2010/03/15	22.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R 2010/03/15	11.45	Call	Currency Future	1,347.0000	1,192.0000	(11.507)	0	0	0
23/10/2009	£ / R 2010/03/15	13.50	Call	Currency Future	308.0000	262.0000	(14.935)	0	0	0
23/10/2009	£ / R 2010/03/15	11.90	Call	Currency Future	994.0000	869.0000	(12.575)	0	0	0
23/10/2009	£ / R 2010/03/15	12.35	Put	Currency Future	377.0000	452.0000	19.894	0	0	0
23/10/2009	£ / R 2010/03/15	10.30	Call	Currency Future	2,424.0000	2,253.0000	(7.054)	0	0	0
23/10/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,182.0000	2,013.0000	(7.745)	0	0	0
23/10/2009	£ / R 2010/03/15	10.45	Call	Currency Future	2,279.0000	2,108.0000	(7.503)	0	0	0
23/10/2009	£ / R 2010/03/15	13.05	Call	Currency Future	423.0000	361.0000	(14.657)	0	0	0
23/10/2009	£ / R 2010/03/15	19.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	£ / R 2010/03/15	14.70	Call	Currency Future	141.0000	118.0000	(16.312)	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
23/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	207.0000	258.0000	24.638	0	0	0
23/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,403.0000	3,230.0000	(5.084)	0	0	0
23/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	275.0000	336.0000	22.182	0	0	0
23/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	55.0000	63.0000	14.545	0	0	0
23/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,717.0000	2,545.0000	(6.331)	0	0	0
23/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
23/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	81.0000	96.0000	18.519	0	0	0
23/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	786.0000	900.0000	14.504	0	0	0
23/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	400.0000	478.0000	19.500	0	0	0
23/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,075.0000	7,249.0000	2.459	0	0	0
23/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,121.0000	1,251.0000	11.597	0	0	0
23/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,020.0000	2,171.0000	7.475	0	0	0
23/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
23/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	488.0000	418.0000	(14.344)	0	0	0
23/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,551.0000	3,377.0000	(4.900)	0	0	0
23/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
23/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,317.0000	9,492.0000	1.878	0	0	0
23/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	471.0000	403.0000	(14.437)	0	0	11,630
23/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	0
23/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,462.0000	3,631.0000	4.882	0	0	0
23/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	506.0000	434.0000	(14.229)	0	0	0
23/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,710.0000	1,548.0000	(9.474)	0	0	0
23/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	294.0000	358.0000	21.769	0	0	0
23/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	684.0000	792.0000	15.789	0	0	0
23/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	77.0000	91.0000	18.182	0	0	0
23/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	687.0000	589.0000	(14.265)	0	0	0
23/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,490.0000	4,315.0000	(3.898)	0	0	0
23/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	831.0000	719.0000	(13.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,466.0000	9,641.0000	1.849	0	0	0
23/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	220.0000	188.0000	(14.545)	0	0	0
23/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	499.0000	592.0000	18.637	0	0	0
23/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
23/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	448.0000	531.0000	18.527	0	0	0
23/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
23/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	620.0000	723.0000	16.613	0	0	0
23/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	74.0000	87.0000	17.568	0	0	0
23/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	862.0000	747.0000	(13.341)	0	0	0
23/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,962.0000	2,789.0000	(5.841)	0	0	0
23/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,484.0000	5,657.0000	3.155	0	0	0
23/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	585.0000	503.0000	(14.017)	0	0	0
23/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,095.0000	3,920.0000	(4.274)	0	0	0
23/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,267.0000	9,442.0000	1.888	0	0	0
23/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,481.0000	1,323.0000	(10.668)	0	0	0
23/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	635.0000	542.0000	(14.646)	0	0	0
23/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,474.0000	7,648.0000	2.328	0	0	0
23/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,534.0000	1,677.0000	9.322	0	0	0
23/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,110.0000	2,262.0000	7.204	0	0	0
23/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	287.0000	245.0000	(14.634)	0	0	0
23/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
23/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,619.0000	8,794.0000	2.030	0	0	0
23/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,448.0000	1,589.0000	9.738	0	0	0
23/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
23/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,511.0000	3,680.0000	4.813	0	0	0
23/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	235.0000	200.0000	(14.894)	0	0	0
23/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,086.0000	1,918.0000	(8.054)	0	0	0
23/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,702.0000	2,864.0000	5.996	0	0	0
23/10/2009	£ / R 2010/03/15	8.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	£ / R 2010/03/15	19.95	Put	Currency Future	7,274.0000	7,449.0000	2.406	0	0	0
23/10/2009	£ / R 2010/03/15	10.65	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
23/10/2009	£ / R 2010/03/15	13.60	Put	Currency Future	1,201.0000	1,334.0000	11.074	0	0	0
23/10/2009	£ / R 2010/03/15	18.60	Put	Currency Future	5,932.0000	6,105.0000	2.916	0	0	0
23/10/2009	£ / R 2010/03/15	16.30	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
23/10/2009	£ / R 2010/03/15	16.55	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
23/10/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,406.0000	1,546.0000	9.957	0	0	0
23/10/2009	£ / R 2010/03/15	11.65	Put	Currency Future	140.0000	177.0000	26.429	0	0	0
23/10/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,826.0000	7,000.0000	2.549	0	0	0
23/10/2009	£ / R 2010/03/15	8.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	£ / R 2010/03/15	21.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,656.0000	3,826.0000	4.650	0	0	0
23/10/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,937.0000	3,101.0000	5.584	0	0	0
23/10/2009	£ / R 2010/03/15	18.55	Put	Currency Future	5,882.0000	6,055.0000	2.941	0	0	0
23/10/2009	£ / R 2010/03/15	13.85	Call	Currency Future	243.0000	207.0000	(14.815)	0	0	0
23/10/2009	£ / R 2010/03/15	9.65	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
23/10/2009	£ / R 2010/03/15	18.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/10/2009	£ / R 2010/03/15	19.40	Put	Currency Future	6,727.0000	6,901.0000	2.587	0	0	0
23/10/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,640.0000	4,812.0000	3.707	0	0	0
23/10/2009	£ / R 2010/03/15	15.55	Call	Currency Future	74.0000	63.0000	(14.865)	0	0	0
23/10/2009	£ / R 2010/03/15	20.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R 2010/03/15	15.65	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
23/10/2009	£ / R 2010/03/15	19.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R 2010/03/15	15.30	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
23/10/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,798.0000	3,624.0000	(4.581)	0	0	0
23/10/2009	£ / R 2010/03/15	10.75	Call	Currency Future	1,991.0000	1,824.0000	(8.388)	0	0	0
23/10/2009	£ / R 2010/03/15	20.55	Put	Currency Future	7,873.0000	8,047.0000	2.210	0	0	0
23/10/2009	£ / R 2010/03/15	15.65	Put	Currency Future	3,032.0000	3,197.0000	5.442	0	0	0
23/10/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,491.0000	1,633.0000	9.524	0	0	0
23/10/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,719.0000	8,893.0000	1.996	0	0	0
23/10/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,796.0000	1,944.0000	8.241	0	0	0
23/10/2009	£ / R 2010/03/15	19.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	£ / R 2010/03/15	14.55	Call	Currency Future	157.0000	133.0000	(15.287)	0	0	0
23/10/2009	£ / R 2010/03/15	19.10	Call	Currency Future	15.0000	13.0000	(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
23/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,899.0000	4,070.0000	4.386	0	0	0
23/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,997.0000	4,169.0000	4.303	0	0	0
23/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,577.0000	1,721.0000	9.131	0	0	0
23/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,121.0000	8,295.0000	2.143	0	0	0
23/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	95.0000	112.0000	17.895	0	0	0
23/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,888.0000	5,060.0000	3.519	0	0	0
23/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	104.0000	87.0000	(16.346)	0	0	0
23/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	213.0000	182.0000	(14.554)	0	0	0
23/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,130.0000	6,304.0000	2.838	0	0	0
23/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	0
23/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,926.0000	7,100.0000	2.512	0	0	0
23/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,258.0000	1,112.0000	(11.606)	0	0	0
23/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,600.0000	3,426.0000	(4.833)	0	0	0
23/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,918.0000	9,093.0000	1.962	0	0	0
23/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,972.0000	8,146.0000	2.183	0	0	0
23/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,144.0000	3,970.0000	(4.199)	0	0	0
23/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,517.0000	2,676.0000	6.317	0	0	0
23/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	297.0000	253.0000	(14.815)	0	0	0
23/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	67.0000	78.0000	16.418	0	0	0
23/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,221.0000	8,395.0000	2.117	0	0	0
23/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	227.0000	194.0000	(14.537)	0	0	0
23/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
23/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	122.0000	151.0000	23.770	0	0	0
23/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,161.0000	1,292.0000	11.283	0	0	0
23/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,341.0000	4,167.0000	(4.008)	0	0	0
23/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,380.0000	2,537.0000	6.597	0	0	0
23/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,230.0000	6,403.0000	2.777	0	0	0
23/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,117.0000	9,292.0000	1.919	0	0	0
23/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	200.0000	170.0000	(15.000)	0	0	0
23/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	100.0000	84.0000	(16.000)	0	0	0
23/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
23/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,749.0000	2,911.0000	5.893	0	0	0
23/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,663.0000	1,809.0000	8.779	0	0	0
23/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,563.0000	2,723.0000	6.243	0	0	0
23/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,913.0000	2,740.0000	(5.939)	0	0	0
23/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,540.0000	4,365.0000	(3.855)	0	0	0
23/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
23/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,766.0000	2,593.0000	(6.255)	0	0	0
23/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,944.0000	1,778.0000	(8.539)	0	0	0
23/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,436.0000	1,279.0000	(10.933)	0	0	0
23/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	57.0000	67.0000	17.544	0	0	0
23/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
23/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,180.0000	6,353.0000	2.799	0	0	0
23/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	130.0000	110.0000	(15.385)	0	0	0
23/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,981.0000	6,155.0000	2.909	0	0	0
23/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,528.0000	6,701.0000	2.650	0	0	0
23/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,896.0000	3,722.0000	(4.466)	0	0	0
23/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
23/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,171.0000	8,345.0000	2.129	0	0	0
23/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,136.0000	5,309.0000	3.368	0	0	0
23/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	99.0000	118.0000	19.192	0	0	0
23/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,803.0000	1,639.0000	(9.096)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,519.0000	8,694.0000	2.054	0	0	0
23/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,145.0000	4,317.0000	4.150	0	0	0
23/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,524.0000	7,698.0000	2.313	0	0	0
23/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,689.0000	4,862.0000	3.689	0	0	0
23/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
23/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,045.0000	3,871.0000	(4.302)	0	0	0
23/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,354.0000	3,181.0000	(5.158)	0	0	0
23/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,847.0000	3,673.0000	(4.523)	0	0	0
23/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,174.0000	3,341.0000	5.261	0	0	0
23/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
23/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,840.0000	1,990.0000	8.152	0	0	0
23/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	178.0000	223.0000	25.281	0	0	0
23/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,318.0000	3,486.0000	5.063	0	0	0
23/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,370.0000	8,544.0000	2.079	0	0	0
23/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,244.0000	2,398.0000	6.863	0	0	0
23/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,533.0000	5,707.0000	3.145	0	0	0
23/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,379.0000	6,552.0000	2.712	0	0	0
23/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
23/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	206.0000	176.0000	(14.563)	0	0	0
23/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,293.0000	4,466.0000	4.030	0	0	0
23/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,559.0000	3,728.0000	4.749	0	0	0
23/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,987.0000	5,160.0000	3.469	0	0	0
23/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	177.0000	151.0000	(14.689)	0	0	0
23/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,289.0000	2,444.0000	6.772	0	0	0
23/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,620.0000	1,765.0000	8.951	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	126.0000	106.0000	(15.873)	0	0	0
23/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
23/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,065.0000	934.0000	(12.300)	0	0	0
23/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,125.0000	7,299.0000	2.442	0	0	0
23/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	60.0000	70.0000	16.667	0	0	0
23/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,079.0000	3,245.0000	5.391	0	0	0
23/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	194.0000	165.0000	(14.948)	0	0	0
23/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,738.0000	4,564.0000	(3.672)	0	0	0
23/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
23/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
23/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
23/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
23/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,864.0000	2,691.0000	(6.041)	0	0	0
23/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,491.0000	4,664.0000	3.852	0	0	0
23/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,046.0000	4,218.0000	4.251	0	0	0
23/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,707.0000	1,854.0000	8.612	0	0	0
23/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,796.0000	2,959.0000	5.830	0	0	0
23/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,282.0000	1,418.0000	10.608	0	0	0
23/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,470.0000	8,644.0000	2.054	0	0	0
23/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	152.0000	192.0000	26.316	0	0	0
23/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	251.0000	214.0000	(14.741)	0	0	0
23/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,060.0000	2,887.0000	(5.654)	0	0	0
23/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,689.0000	4,514.0000	(3.732)	0	0	0
23/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,222.0000	3,389.0000	5.183	0	0	0
23/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,478.0000	6,652.0000	2.686	0	0	0
23/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,138.0000	1,003.0000	(11.863)	0	0	0
23/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,176.0000	1,039.0000	(11.650)	0	0	0
23/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
23/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	52.0000	60.0000	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
23/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,101.0000	968.0000	(12.080)	0	0	0
23/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,699.0000	3,525.0000	(4.704)	0	0	0
23/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,194.0000	4,367.0000	4.125	0	0	0
23/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,011.0000	2,838.0000	(5.746)	0	0	0
23/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
23/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
23/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,392.0000	4,565.0000	3.939	0	0	0
23/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
23/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,364.0000	1,503.0000	10.191	0	0	0
23/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,095.0000	4,268.0000	4.225	0	0	0
23/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,285.0000	5,458.0000	3.273	0	0	0
23/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,471.0000	2,630.0000	6.435	0	0	0
23/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,039.0000	1,871.0000	(8.239)	0	0	0
23/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,005.0000	1,130.0000	12.438	0	0	0
23/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	354.0000	302.0000	(14.689)	0	0	0
23/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,540.0000	4,713.0000	3.811	0	0	0
23/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,127.0000	3,293.0000	5.309	0	0	0
23/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	967.0000	1,091.0000	12.823	0	0	0
23/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,036.0000	5,210.0000	3.455	0	0	0
23/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,185.0000	5,359.0000	3.356	0	0	0
23/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
23/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,323.0000	1,460.0000	10.355	0	0	0
23/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,669.0000	8,843.0000	2.007	0	0	0
23/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,086.0000	5,259.0000	3.401	0	0	0
23/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	268.0000	229.0000	(14.552)	0	0	0
23/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,897.0000	1,731.0000	(8.751)	0	0	0
23/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	318.0000	272.0000	(14.465)	0	0	0
23/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
23/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,420.0000	8,594.0000	2.067	0	0	0
23/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,082.0000	1,210.0000	11.830	0	0	0
23/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
23/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,428.0000	6,602.0000	2.707	0	0	0
23/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,677.0000	6,851.0000	2.606	0	0	0
23/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,649.0000	3,476.0000	(4.741)	0	0	0
23/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	260.0000	221.0000	(15.000)	0	0	0
23/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,441.0000	4,614.0000	3.896	0	0	0
23/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	341.0000	291.0000	(14.663)	0	0	0
23/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,376.0000	2,205.0000	(7.197)	0	0	0
23/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	408.0000	348.0000	(14.706)	0	0	0
23/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
23/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	393.0000	336.0000	(14.504)	0	0	0
23/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	821.0000	937.0000	14.129	0	0	0
23/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	893.0000	1,013.0000	13.438	0	0	0
23/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,609.0000	2,770.0000	6.171	0	0	0
23/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	380.0000	324.0000	(14.737)	0	0	0
23/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	857.0000	975.0000	13.769	0	0	0
23/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	366.0000	313.0000	(14.481)	0	0	0
23/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	930.0000	1,052.0000	13.118	0	0	0
23/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,572.0000	1,412.0000	(10.178)	0	0	0
23/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	454.0000	389.0000	(14.317)	0	0	0
23/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
23/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	718.0000	827.0000	15.181	0	0	0
23/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	86.0000	101.0000	17.442	0	0	0
23/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,502.0000	3,328.0000	(4.969)	0	0	0
23/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
23/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,522.0000	2,350.0000	(6.820)	0	0	0
23/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	136.0000	114.0000	(16.176)	0	0	0
23/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	165.0000	207.0000	25.455	0	0	0
23/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	525.0000	450.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	588.0000	689.0000	17.177	0	0	0
23/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,199.0000	2,353.0000	7.003	0	0	0
23/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,748.0000	3,574.0000	(4.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,270.0000	8,445.0000	2.116	0	0	0
23/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,279.0000	6,453.0000	2.771	0	0	0
23/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	161.0000	138.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	116.0000	138.0000	18.966	0	0	0
23/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,302.0000	1,149.0000	(11.751)	0	0	0
23/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,890.0000	3,054.0000	5.675	0	0	0
23/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
23/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
23/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,975.0000	2,127.0000	7.696	0	0	0
23/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,850.0000	4,021.0000	4.442	0	0	0
23/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,838.0000	5,011.0000	3.576	0	0	0
23/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
23/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
23/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,109.0000	2,936.0000	(5.564)	0	0	0
23/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,230.0000	2,060.0000	(7.623)	0	0	0
23/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,215.0000	1,075.0000	(11.523)	0	0	0
23/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,207.0000	3,034.0000	(5.394)	0	0	0
23/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,984.0000	3,149.0000	5.529	0	0	0
23/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,937.0000	5,110.0000	3.504	0	0	0
23/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,947.0000	4,119.0000	4.358	0	0	0
23/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
23/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,134.0000	1,965.0000	(7.919)	0	0	0
23/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	128.0000	164.0000	28.125	0	0	0
23/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	152.0000	128.0000	(15.789)	0	0	0
23/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
23/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,066.0000	2,217.0000	7.309	0	0	0
23/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
23/10/2009	£ / R	2010/06/14			Currency Future	12.8949	12.7187	(1.366)	0.0000	0.0000	569
23/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	34.0000	37.0000	8.824	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,743.0000	5,915.0000	2.995	0	0	0
23/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,130.0000	7,304.0000	2.440	0	0	0
23/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	739.0000	658.0000	(10.961)	0	0	0
23/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	694.0000	790.0000	13.833	0	0	0
23/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	646.0000	575.0000	(10.991)	0	0	0
23/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,930.0000	2,071.0000	7.306	0	0	0
23/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	195.0000	172.0000	(11.795)	0	0	0
23/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,654.0000	4,479.0000	(3.760)	0	0	0
23/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	851.0000	957.0000	12.456	0	0	0
23/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	127.0000	112.0000	(11.811)	0	0	0
23/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
23/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,308.0000	2,137.0000	(7.409)	0	0	0
23/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	340.0000	302.0000	(11.176)	0	0	8,032
23/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,809.0000	2,962.0000	5.447	0	0	0
23/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
23/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,867.0000	9,042.0000	1.974	0	0	0
23/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	954.0000	851.0000	(10.797)	0	0	0
23/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
23/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
23/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,058.0000	1,173.0000	10.870	0	0	0
23/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,396.0000	1,523.0000	9.097	0	0	0
23/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	204.0000	180.0000	(11.765)	0	0	0
23/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	101.0000	120.0000	18.812	0	0	0
23/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,843.0000	2,670.0000	(6.085)	0	0	0
23/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	122.0000	108.0000	(11.475)	0	0	0
23/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	609.0000	696.0000	14.286	0	0	0
23/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,440.0000	1,298.0000	(9.861)	0	0	0
23/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	804.0000	714.0000	(11.194)	0	0	0
23/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	440.0000	392.0000	(10.909)	0	0	0
23/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	325.0000	289.0000	(11.077)	0	0	0
23/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,832.0000	3,993.0000	4.201	0	0	0
23/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	16.0000	19.0000	18.750	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,214.0000	4,041.0000	(4.105)	0	0	0
23/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,570.0000	8,744.0000	2.030	0	0	0
23/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,881.0000	7,055.0000	2.529	0	0	0
23/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	804.0000	714.0000	(11.194)	0	0	0
23/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	195.0000	230.0000	17.949	0	0	0
23/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	507.0000	585.0000	15.385	0	0	0
23/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,128.0000	1,011.0000	(10.372)	0	0	0
23/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	156.0000	138.0000	(11.538)	0	0	0
23/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,583.0000	6,757.0000	2.643	0	0	0
23/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	460.0000	533.0000	15.870	0	0	0
23/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	902.0000	803.0000	(10.976)	0	0	0
23/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,311.0000	4,138.0000	(4.013)	0	0	0
23/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,827.0000	8,001.0000	2.223	0	0	0
23/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,968.0000	5,137.0000	3.402	0	0	0
23/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,159.0000	1,040.0000	(10.267)	0	0	0
23/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	553.0000	491.0000	(11.212)	0	0	12,446
23/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,429.0000	3,256.0000	(5.045)	0	0	0
23/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,900.0000	3,054.0000	5.310	0	0	0
23/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	185.0000	217.0000	17.297	0	0	0
23/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,841.0000	6,013.0000	2.945	0	0	0
23/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	314.0000	371.0000	18.153	0	0	0
23/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	609.0000	696.0000	14.286	0	0	0
23/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	430.0000	382.0000	(11.163)	0	0	0
23/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	333.0000	392.0000	17.718	0	0	0
23/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,067.0000	955.0000	(10.497)	0	0	0
23/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
23/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,927.0000	4,089.0000	4.125	0	0	0
23/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,810.0000	1,655.0000	(8.564)	0	0	0
23/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,681.0000	4,848.0000	3.568	0	0	0
23/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,435.0000	1,564.0000	8.990	0	0	0
23/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
23/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	352.0000	414.0000	17.614	0	0	0
23/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,479.0000	1,336.0000	(9.669)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
23/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,242.0000	1,364.0000	9.823	0	0	0
23/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,560.0000	1,413.0000	(9.423)	0	0	0
23/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,752.0000	4,578.0000	(3.662)	0	0	0
23/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,408.0000	3,566.0000	4.636	0	0	0
23/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,136.0000	2,963.0000	(5.517)	0	0	0
23/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,845.0000	1,984.0000	7.534	0	0	0
23/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	165.0000	194.0000	17.576	0	0	0
23/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	372.0000	437.0000	17.473	0	0	0
23/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
23/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,116.0000	9,290.0000	1.909	0	0	0
23/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	178.0000	157.0000	(11.798)	0	0	0
23/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	827.0000	736.0000	(11.004)	0	0	0
23/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	76.0000	66.0000	(13.158)	0	0	12,446
23/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	390.0000	347.0000	(11.026)	0	0	0
23/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,453.0000	2,282.0000	(6.971)	0	0	0
23/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,097.0000	983.0000	(10.392)	0	0	0
23/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,283.0000	3,110.0000	(5.270)	0	0	0
23/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,306.0000	5,476.0000	3.204	0	0	0
23/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,223.0000	1,100.0000	(10.057)	0	0	0
23/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	583.0000	667.0000	14.408	0	0	0
23/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,595.0000	1,729.0000	8.401	0	0	0
23/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
23/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,265.0000	9,440.0000	1.889	0	0	0
23/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
23/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	415.0000	483.0000	16.386	0	0	0
23/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,030.0000	7,204.0000	2.475	0	0	0
23/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,792.0000	5,964.0000	2.970	0	0	0
23/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,102.0000	2,246.0000	6.851	0	0	0
23/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	278.0000	331.0000	19.065	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	664.0000	591.0000	(10.994)	0	0	0
23/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	486.0000	433.0000	(10.905)	0	0	0
23/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,737.0000	3,898.0000	4.308	0	0	0
23/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,981.0000	7,155.0000	2.492	0	0	0
23/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,279.0000	7,453.0000	2.390	0	0	0
23/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	297.0000	265.0000	(10.774)	0	0	0
23/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	755.0000	855.0000	13.245	0	0	0
23/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,280.0000	1,403.0000	9.609	0	0	0
23/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	700.0000	624.0000	(10.857)	0	0	0
23/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	170.0000	151.0000	(11.176)	0	0	0
23/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
23/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	532.0000	612.0000	15.038	0	0	0
23/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,256.0000	4,419.0000	3.830	0	0	0
23/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,083.0000	3,239.0000	5.060	0	0	0
23/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,782.0000	6,956.0000	2.566	0	0	0
23/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,464.0000	9,639.0000	1.849	0	0	0
23/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	499.0000	444.0000	(11.022)	0	0	0
23/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,999.0000	4,824.0000	(3.501)	0	0	0
23/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,718.0000	8,893.0000	2.007	0	0	0
23/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
23/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	117.0000	101.0000	(13.675)	0	0	0
23/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
23/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,028.0000	1,867.0000	(7.939)	0	0	0
23/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,745.0000	2,573.0000	(6.266)	0	0	0
23/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,176.0000	3,332.0000	4.912	0	0	0
23/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,204.0000	1,325.0000	10.050	0	0	0
23/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,967.0000	9,141.0000	1.940	0	0	0
23/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	876.0000	780.0000	(10.959)	0	0	0
23/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,022.0000	4,183.0000	4.003	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
23/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
23/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
23/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,851.0000	4,676.0000	(3.608)	0	0	0
23/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,768.0000	8,943.0000	1.996	0	0	0
23/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
23/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,478.0000	7,652.0000	2.327	0	0	0
23/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	819.0000	922.0000	12.576	0	0	0
23/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,064.0000	5,233.0000	3.337	0	0	0
23/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,016.0000	5,185.0000	3.369	0	0	0
23/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	852.0000	758.0000	(11.033)	0	0	0
23/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
23/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	155.0000	183.0000	18.065	0	0	0
23/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,209.0000	5,379.0000	3.264	0	0	0
23/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	230.0000	276.0000	20.000	0	0	0
23/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	597.0000	531.0000	(11.055)	0	0	0
23/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
23/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	557.0000	639.0000	14.722	0	0	0
23/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,853.0000	1,696.0000	(8.473)	0	0	0
23/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	525.0000	467.0000	(11.048)	0	0	0
23/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,938.0000	6,112.0000	2.930	0	0	0
23/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
23/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	952.0000	1,063.0000	11.660	0	0	0
23/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,129.0000	3,285.0000	4.986	0	0	0
23/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,350.0000	4,513.0000	3.747	0	0	0
23/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,325.0000	1,194.0000	(9.887)	0	0	0
23/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,165.0000	9,340.0000	1.909	0	0	0
23/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	108.0000	128.0000	18.519	0	0	0
23/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,190.0000	2,334.0000	6.575	0	0	0
23/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,163.0000	1,999.0000	(7.582)	0	0	0
23/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,414.0000	9,589.0000	1.859	0	0	0
23/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,016.0000	9,191.0000	1.941	0	0	0
23/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	474.0000	422.0000	(10.970)	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
23/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,896.0000	1,739.0000	(8.281)	0	0	0
23/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,946.0000	3,100.0000	5.227	0	0	0
23/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,315.0000	3,472.0000	4.736	0	0	0
23/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
23/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,010.0000	902.0000	(10.693)	0	0	0
23/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,397.0000	4,561.0000	3.730	0	0	0
23/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,428.0000	7,603.0000	2.356	0	0	0
23/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	787.0000	888.0000	12.834	0	0	0
23/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	191.0000	168.0000	(12.042)	0	0	0
23/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,117.0000	3,943.0000	(4.226)	0	0	0
23/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,600.0000	1,452.0000	(9.250)	0	0	0
23/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
23/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	483.0000	558.0000	15.528	0	0	0
23/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
23/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	437.0000	508.0000	16.247	0	0	0
23/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,361.0000	3,519.0000	4.701	0	0	0
23/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,222.0000	3,379.0000	4.873	0	0	0
23/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,931.0000	7,105.0000	2.510	0	0	0
23/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	781.0000	695.0000	(11.012)	0	0	0
23/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,401.0000	1,261.0000	(9.993)	0	0	0
23/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	918.0000	1,027.0000	11.874	0	0	0
23/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	356.0000	316.0000	(11.236)	0	0	0
23/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	174.0000	154.0000	(11.494)	0	0	0
23/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	982.0000	876.0000	(10.794)	0	0	0
23/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,113.0000	5,282.0000	3.305	0	0	0
23/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	174.0000	205.0000	17.816	0	0	0
23/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	206.0000	242.0000	17.476	0	0	0
23/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,180.0000	7,354.0000	2.423	0	0	0
23/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,527.0000	3,354.0000	(4.905)	0	0	0
23/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	664.0000	758.0000	14.157	0	0	0
23/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,519.0000	1,374.0000	(9.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	636.0000	726.0000	14.151	0	0	0
23/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	235.0000	208.0000	(11.489)	0	0	0
23/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	258.0000	229.0000	(11.240)	0	0	0
23/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	613.0000	546.0000	(10.930)	0	0	0
23/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,636.0000	1,771.0000	8.252	0	0	0
23/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	719.0000	641.0000	(10.848)	0	0	0
23/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,926.0000	8,100.0000	2.195	0	0	0
23/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
23/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	928.0000	827.0000	(10.884)	0	0	8,032
23/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	65.0000	70.0000	7.692	0	0	0
23/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	104.0000	90.0000	(13.462)	0	0	0
23/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	682.0000	607.0000	(10.997)	0	0	0
23/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,379.0000	7,553.0000	2.358	0	0	0
23/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,115.0000	4,277.0000	3.937	0	0	0
23/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	724.0000	822.0000	13.536	0	0	0
23/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
23/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,080.0000	7,254.0000	2.458	0	0	0
23/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,405.0000	2,233.0000	(7.152)	0	0	0
23/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,260.0000	2,089.0000	(7.566)	0	0	0
23/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	115.0000	136.0000	18.261	0	0	0
23/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
23/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	759.0000	676.0000	(10.935)	0	0	0
23/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,777.0000	4,944.0000	3.496	0	0	0
23/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	311.0000	277.0000	(10.932)	0	0	0
23/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,066.0000	9,241.0000	1.930	0	0	0
23/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
23/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
23/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,920.0000	5,088.0000	3.415	0	0	0
23/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	393.0000	460.0000	17.048	0	0	0
23/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,548.0000	5,719.0000	3.082	0	0	0
23/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,991.0000	3,146.0000	5.182	0	0	0
23/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,016.0000	2,158.0000	7.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	167.0000	147.0000	(11.976)	0	0	0
23/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,363.0000	2,510.0000	6.221	0	0	0
23/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,329.0000	7,503.0000	2.374	0	0	0
23/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,038.0000	928.0000	(10.597)	0	0	0
23/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	110.0000	96.0000	(12.727)	0	0	0
23/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
23/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,475.0000	1,604.0000	8.746	0	0	0
23/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,236.0000	6,410.0000	2.790	0	0	0
23/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,130.0000	1,248.0000	10.442	0	0	0
23/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
23/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,314.0000	9,489.0000	1.879	0	0	0
23/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	381.0000	339.0000	(11.024)	0	0	0
23/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	419.0000	373.0000	(10.979)	0	0	0
23/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,380.0000	3,207.0000	(5.118)	0	0	0
23/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	167.0000	147.0000	(11.976)	0	0	0
23/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,234.0000	3,061.0000	(5.349)	0	0	0
23/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,268.0000	3,425.0000	4.804	0	0	0
23/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
23/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	372.0000	331.0000	(11.022)	0	0	0
23/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,719.0000	2,870.0000	5.554	0	0	0
23/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,727.0000	7,901.0000	2.252	0	0	0
23/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
23/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	285.0000	252.0000	(11.579)	0	0	0
23/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,540.0000	2,689.0000	5.866	0	0	0
23/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,364.0000	9,539.0000	1.869	0	0	0
23/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	78.0000	92.0000	17.949	0	0	0
23/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	150.0000	132.0000	(12.000)	0	0	0
23/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,507.0000	4,333.0000	(3.861)	0	0	0
23/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,161.0000	5,330.0000	3.275	0	0	0
23/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,357.0000	1,483.0000	9.285	0	0	0
23/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
23/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,407.0000	2,554.0000	6.107	0	0	0
23/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,303.0000	4,466.0000	3.788	0	0	0
23/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,455.0000	3,614.0000	4.602	0	0	0
23/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,166.0000	3,992.0000	(4.177)	0	0	0
23/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,209.0000	4,371.0000	3.849	0	0	0
23/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,669.0000	8,843.0000	2.007	0	0	0
23/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,257.0000	5,427.0000	3.234	0	0	0
23/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
23/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,872.0000	5,040.0000	3.448	0	0	0
23/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	451.0000	401.0000	(11.086)	0	0	0
23/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,502.0000	2,330.0000	(6.875)	0	0	0
23/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	246.0000	218.0000	(11.382)	0	0	0
23/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	92.0000	80.0000	(13.043)	0	0	0
23/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	122.0000	145.0000	18.852	0	0	0
23/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,073.0000	1,911.0000	(7.815)	0	0	0
23/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,832.0000	7,006.0000	2.547	0	0	0
23/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,478.0000	3,305.0000	(4.974)	0	0	0
23/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,451.0000	2,599.0000	6.038	0	0	0
23/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
23/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,683.0000	6,856.0000	2.589	0	0	0
23/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,767.0000	1,613.0000	(8.715)	0	0	0
23/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	214.0000	189.0000	(11.682)	0	0	0
23/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,222.0000	3,379.0000	4.873	0	0	0
23/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,223.0000	8,397.0000	2.116	0	0	0
23/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	291.0000	259.0000	(10.997)	0	0	0
23/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
23/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
23/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	98.0000	85.0000	(13.265)	0	0	0
23/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	12.0000	14.0000	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
23/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	120.0000	105.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,539.0000	4,704.0000	3.635	0	0	0
23/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,137.0000	6,310.0000	2.819	0	0	0
23/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,917.0000	9,092.0000	1.963	0	0	0
23/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
23/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
23/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,677.0000	1,813.0000	8.110	0	0	0
23/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
23/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,550.0000	2,379.0000	(6.706)	0	0	0
23/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,648.0000	2,476.0000	(6.495)	0	0	0
23/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	141.0000	124.0000	(12.057)	0	0	0
23/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	400.0000	356.0000	(11.000)	0	0	0
23/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	65.0000	70.0000	7.692	0	0	0
23/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,818.0000	8,992.0000	1.973	0	0	0
23/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	364.0000	324.0000	(10.989)	0	0	0
23/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
23/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
23/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,586.0000	4,752.0000	3.620	0	0	0
23/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
23/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,674.0000	2,825.0000	5.647	0	0	0
23/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
23/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,777.0000	7,951.0000	2.237	0	0	0
23/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,576.0000	3,403.0000	(4.838)	0	0	0
23/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	219.0000	193.0000	(11.872)	0	0	0
23/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,555.0000	1,687.0000	8.489	0	0	0
23/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	89.0000	105.0000	17.978	0	0	0
23/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	186.0000	165.0000	(11.290)	0	0	0
23/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,871.0000	3,697.0000	(4.495)	0	0	0
23/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,890.0000	6,063.0000	2.937	0	0	0
23/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,975.0000	4,136.0000	4.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,725.0000	1,572.0000	(8.870)	0	0	0
23/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,191.0000	1,070.0000	(10.160)	0	0	0
23/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,719.0000	1,855.0000	7.912	0	0	0
23/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
23/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,124.0000	8,298.0000	2.142	0	0	0
23/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
23/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
23/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	147.0000	173.0000	17.687	0	0	0
23/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,451.0000	5,622.0000	3.137	0	0	0
23/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,696.0000	2,524.0000	(6.380)	0	0	0
23/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	296.0000	351.0000	18.581	0	0	0
23/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,973.0000	2,114.0000	7.146	0	0	0
23/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	245.0000	294.0000	20.000	0	0	0
23/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,354.0000	5,524.0000	3.175	0	0	0
23/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,876.0000	8,050.0000	2.209	0	0	0
23/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,641.0000	1,492.0000	(9.080)	0	0	0
23/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	512.0000	455.0000	(11.133)	0	0	0
23/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,434.0000	6,608.0000	2.704	0	0	0
23/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
23/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,677.0000	7,852.0000	2.280	0	0	0
23/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,059.0000	2,202.0000	6.945	0	0	0
23/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,643.0000	3,803.0000	4.392	0	0	0
23/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,500.0000	5,671.0000	3.109	0	0	0
23/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,646.0000	5,817.0000	3.029	0	0	0
23/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,920.0000	3,746.0000	(4.439)	0	0	0
23/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	304.0000	271.0000	(10.855)	0	0	0
23/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
23/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,596.0000	3,756.0000	4.449	0	0	0
23/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,229.0000	7,403.0000	2.407	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,674.0000	3,501.0000	(4.709)	0	0	0
23/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,984.0000	1,824.0000	(8.065)	0	0	0
23/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,421.0000	8,595.0000	2.066	0	0	0
23/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
23/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
23/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
23/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
23/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,167.0000	1,286.0000	10.197	0	0	0
23/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,625.0000	3,452.0000	(4.772)	0	0	0
23/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	317.0000	283.0000	(10.726)	0	0	0
23/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,290.0000	1,162.0000	(9.922)	0	0	0
23/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
23/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,549.0000	3,708.0000	4.480	0	0	0
23/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,940.0000	2,768.0000	(5.850)	0	0	0
23/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
23/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,824.0000	4,992.0000	3.483	0	0	0
23/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,822.0000	3,648.0000	(4.553)	0	0	0
23/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
23/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,360.0000	4,187.0000	(3.968)	0	0	0
23/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,173.0000	8,347.0000	2.129	0	0	0
23/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	138.0000	163.0000	18.116	0	0	0
23/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,794.0000	2,621.0000	(6.192)	0	0	0
23/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,263.0000	4,090.0000	(4.058)	0	0	0
23/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
23/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,729.0000	4,896.0000	3.531	0	0	0
23/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
23/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
23/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,683.0000	1,532.0000	(8.972)	0	0	0
23/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	130.0000	154.0000	18.462	0	0	0
23/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,556.0000	4,381.0000	(3.841)	0	0	0
23/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,599.0000	2,427.0000	(6.618)	0	0	0
23/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	86.0000	75.0000	(12.791)	0	0	0
23/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,186.0000	6,360.0000	2.813	0	0	0
23/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	182.0000	161.0000	(11.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,880.0000	4,041.0000	4.149	0	0	0
23/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,037.0000	3,192.0000	5.104	0	0	0
23/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,629.0000	2,779.0000	5.706	0	0	0
23/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
23/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,146.0000	2,290.0000	6.710	0	0	0
23/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	144.0000	127.0000	(11.806)	0	0	0
23/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
23/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
23/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,976.0000	8,149.0000	2.169	0	0	0
23/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	347.0000	309.0000	(10.951)	0	0	0
23/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,491.0000	4,656.0000	3.674	0	0	0
23/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	124.0000	110.0000	(11.290)	0	0	0
23/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,803.0000	1,941.0000	7.654	0	0	0
23/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	224.0000	198.0000	(11.607)	0	0	0
23/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,540.0000	2,689.0000	5.866	0	0	0
23/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
23/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,694.0000	5,866.0000	3.021	0	0	0
23/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,761.0000	1,898.0000	7.780	0	0	0
23/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,260.0000	2,089.0000	(7.566)	0	0	0
23/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,280.0000	1,403.0000	9.609	0	0	0
23/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	206.0000	242.0000	17.476	0	0	0
23/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	474.0000	422.0000	(10.970)	0	0	0
23/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,331.0000	3,158.0000	(5.194)	0	0	0
23/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	235.0000	208.0000	(11.489)	0	0	0
23/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
23/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,401.0000	1,261.0000	(9.993)	0	0	0
23/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,703.0000	4,528.0000	(3.721)	0	0	0
23/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,528.0000	7,702.0000	2.311	0	0	0
23/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	419.0000	373.0000	(10.979)	0	0	0
23/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,988.0000	6,162.0000	2.906	0	0	0
23/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,215.0000	9,390.0000	1.899	0	0	0
23/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,318.0000	1,443.0000	9.484	0	0	0
23/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
23/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,475.0000	1,604.0000	8.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,069.0000	4,230.0000	3.957	0	0	0
23/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,356.0000	2,185.0000	(7.258)	0	0	0
23/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
23/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,087.0000	2,914.0000	(5.604)	0	0	0
23/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	463.0000	411.0000	(11.231)	0	0	0
23/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,724.0000	3,550.0000	(4.672)	0	0	0
23/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,371.0000	8,546.0000	2.091	0	0	0
23/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,515.0000	1,646.0000	8.647	0	0	0
23/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,385.0000	6,558.0000	2.709	0	0	0
23/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,118.0000	1,955.0000	(7.696)	0	0	0
23/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
23/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
23/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,068.0000	3,894.0000	(4.277)	0	0	0
23/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
23/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,940.0000	1,781.0000	(8.196)	0	0	0
23/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,892.0000	2,719.0000	(5.982)	0	0	0
23/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	430.0000	382.0000	(11.163)	0	0	0
23/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
23/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,785.0000	3,946.0000	4.254	0	0	0
23/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,233.0000	2,377.0000	6.449	0	0	0
23/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,435.0000	1,564.0000	8.990	0	0	0
23/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	95.0000	113.0000	18.947	0	0	0
23/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
23/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,855.0000	3,008.0000	5.359	0	0	0
23/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	278.0000	246.0000	(11.511)	0	0	0
23/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,484.0000	6,658.0000	2.684	0	0	0
23/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	130.0000	114.0000	(12.308)	0	0	0
23/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
23/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
23/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,471.0000	8,645.0000	2.054	0	0	0
23/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	409.0000	364.0000	(11.002)	0	0	0
23/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	987.0000	1,099.0000	11.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	582.0000	518.0000	(10.997)	0	0	0
23/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,022.0000	1,136.0000	11.155	0	0	0
23/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,732.0000	6,906.0000	2.585	0	0	0
23/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,094.0000	1,210.0000	10.603	0	0	0
23/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	567.0000	504.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,520.0000	8,694.0000	2.042	0	0	0
23/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	630.0000	560.0000	(11.111)	0	0	0
23/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,534.0000	6,707.0000	2.648	0	0	0
23/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	885.0000	992.0000	12.090	0	0	0
23/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	538.0000	479.0000	(10.967)	0	0	0
23/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,272.0000	8,446.0000	2.103	0	0	0
23/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,495.0000	2,644.0000	5.972	0	0	0
23/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,285.0000	6,459.0000	2.768	0	0	0
23/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
23/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	240.0000	213.0000	(11.250)	0	0	0
23/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,773.0000	3,599.0000	(4.612)	0	0	0
23/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,256.0000	1,131.0000	(9.952)	0	0	0
23/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	700.0000	624.0000	(10.857)	0	0	0
23/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	278.0000	331.0000	19.065	0	0	0
23/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,223.0000	1,100.0000	(10.057)	0	0	0
23/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	755.0000	855.0000	13.245	0	0	0
23/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
23/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,989.0000	2,816.0000	(5.788)	0	0	0
23/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	209.0000	185.0000	(11.483)	0	0	0
23/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	0
23/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,597.0000	5,768.0000	3.055	0	0	0
23/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
23/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,634.0000	4,800.0000	3.582	0	0	0
23/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,764.0000	2,916.0000	5.499	0	0	0
23/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,690.0000	3,850.0000	4.336	0	0	0
23/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
23/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	66.0000	75.0000	13.636	0	0	0
23/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,211.0000	2,044.0000	(7.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,363.0000	1,227.0000	(9.978)	0	0	0
23/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	229.0000	203.0000	(11.354)	0	0	0
23/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	218.0000	259.0000	18.807	0	0	0
23/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,584.0000	2,734.0000	5.805	0	0	0
23/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
23/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,185.0000	3,012.0000	(5.432)	0	0	0
23/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
23/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,502.0000	3,661.0000	4.540	0	0	0
23/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	89.0000	77.0000	(13.483)	0	0	0
23/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,038.0000	2,865.0000	(5.695)	0	0	0
23/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
23/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	261.0000	312.0000	19.540	0	0	0
23/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,028.0000	1,867.0000	(7.939)	0	0	0
23/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,444.0000	4,609.0000	3.713	0	0	0
23/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
23/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,403.0000	5,573.0000	3.146	0	0	0
23/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
23/10/2009	€ / R	2009/12/14			Currency Future	11.2993	11.3096	0.091	11.3400	11.2600	35,976
23/10/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,166.0000	2,156.0000	(0.462)	0	0	0
23/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.15	Put	Currency Future	5,852.0000	5,841.0000	(0.188)	0	0	0
23/10/2009	€ / R	2009/12/14	17.05	Put	Currency Future	5,752.0000	5,741.0000	(0.191)	0	0	0
23/10/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,581.0000	1,573.0000	(0.506)	0	0	0
23/10/2009	€ / R	2009/12/14	8.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,301.0000	6,291.0000	(0.159)	0	0	0
23/10/2009	€ / R	2009/12/14	12.05	Put	Currency Future	843.0000	837.0000	(0.712)	0	0	0
23/10/2009	€ / R	2009/12/14	12.25	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
23/10/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,303.0000	4,293.0000	(0.232)	0	0	0
23/10/2009	€ / R	2009/12/14	17.10	Put	Currency Future	5,802.0000	5,791.0000	(0.190)	0	0	0
23/10/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,318.0000	1,329.0000	0.835	0	0	0
23/10/2009	€ / R	2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,018.0000	2,010.0000	(0.396)	0	0	0
23/10/2009	€ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,775.0000	1,766.0000	(0.507)	0	0	0
23/10/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,851.0000	2,861.0000	0.351	0	0	0
23/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	9.85	Call	Currency Future	1,464.0000	1,475.0000	0.751	0	0	0
23/10/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,921.0000	1,912.0000	(0.469)	0	0	0
23/10/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,601.0000	6,591.0000	(0.151)	0	0	0
23/10/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,067.0000	2,058.0000	(0.435)	0	0	0
23/10/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,403.0000	4,393.0000	(0.227)	0	0	0
23/10/2009	€ / R	2009/12/14	15.55	Put	Currency Future	4,253.0000	4,243.0000	(0.235)	0	0	0
23/10/2009	€ / R	2009/12/14	13.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
23/10/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,301.0000	8,291.0000	(0.120)	0	0	0
23/10/2009	€ / R	2009/12/14	12.75	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
23/10/2009	€ / R	2009/12/14	10.10	Call	Currency Future	1,222.0000	1,232.0000	0.818	0	0	0
23/10/2009	€ / R	2009/12/14	13.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/10/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,405.0000	3,395.0000	(0.294)	0	0	0
23/10/2009	€ / R	2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,808.0000	2,798.0000	(0.356)	0	0	0
23/10/2009	€ / R	2009/12/14	7.45	Call	Currency Future	3,849.0000	3,860.0000	0.286	0	0	0
23/10/2009	€ / R	2009/12/14	11.75	Put	Currency Future	595.0000	590.0000	(0.840)	0	0	0
23/10/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	12.05	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
23/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
23/10/2009	€ / R	2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	10.10	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
23/10/2009	€ / R	2009/12/14	13.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/10/2009	€ / R	2009/12/14	10.70	Put	Currency Future	85.0000	86.0000	1.176	0	0	0
23/10/2009	€ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	14.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,857.0000	1,868.0000	0.592	0	0	0
23/10/2009	€ / R	2009/12/14	11.75	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
23/10/2009	€ / R	2009/12/14	12.55	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
23/10/2009	€ / R	2009/12/14	19.35	Put	Currency Future	8,051.0000	8,041.0000	(0.124)	0	0	0
23/10/2009	€ / R	2009/12/14	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.85	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
23/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,300.0000	3,310.0000	0.303	0	0	0
23/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
23/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,153.0000	4,143.0000	(0.241)	0	0	0
23/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,390.0000	1,382.0000	(0.576)	0	0	0
23/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	156.0000	161.0000	3.205	0	0	0
23/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,709.0000	1,720.0000	0.644	0	0	0
23/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,199.0000	4,210.0000	0.262	0	0	0
23/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,264.0000	2,255.0000	(0.398)	0	0	0
23/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,599.0000	3,610.0000	0.306	0	0	0
23/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,111.0000	1,103.0000	(0.720)	0	0	0
23/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
23/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	635.0000	630.0000	(0.787)	0	0	0
23/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,116.0000	2,107.0000	(0.425)	0	0	0
23/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	181.0000	187.0000	3.315	0	0	0
23/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,053.0000	4,043.0000	(0.247)	0	0	0
23/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,802.0000	4,792.0000	(0.208)	0	0	0
23/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,343.0000	1,335.0000	(0.596)	0	0	0
23/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,610.0000	2,600.0000	(0.383)	0	0	0
23/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	115.0000	120.0000	4.348	0	0	0
23/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,450.0000	3,460.0000	0.290	0	0	0
23/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,200.0000	3,210.0000	0.313	0	0	0
23/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,551.0000	6,541.0000	(0.153)	0	0	0
23/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,602.0000	2,612.0000	0.384	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2009/12/14	7.15	Call	Currency Future	4,149.0000	4,160.0000	0.265	0	0	0
23/10/2009	€ / R	2009/12/14	12.60	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
23/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,759.0000	2,749.0000	(0.362)	0	0	0
23/10/2009	€ / R	2009/12/14	11.45	Put	Currency Future	378.0000	375.0000	(0.794)	0	0	0
23/10/2009	€ / R	2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	11.85	Put	Currency Future	675.0000	670.0000	(0.741)	0	0	0
23/10/2009	€ / R	2009/12/14	13.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/10/2009	€ / R	2009/12/14	8.35	Call	Currency Future	2,950.0000	2,961.0000	0.373	0	0	0
23/10/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,701.0000	2,712.0000	0.407	0	0	0
23/10/2009	€ / R	2009/12/14	19.10	Put	Currency Future	7,801.0000	7,791.0000	(0.128)	0	0	0
23/10/2009	€ / R	2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,551.0000	8,541.0000	(0.117)	0	0	0
23/10/2009	€ / R	2009/12/14	13.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,611.0000	1,622.0000	0.683	0	0	0
23/10/2009	€ / R	2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	9.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,823.0000	1,814.0000	(0.494)	0	0	0
23/10/2009	€ / R	2009/12/14	9.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	11.65	Put	Currency Future	519.0000	514.0000	(0.963)	0	0	0
23/10/2009	€ / R	2009/12/14	10.85	Call	Currency Future	564.0000	579.0000	2.660	0	0	0
23/10/2009	€ / R	2009/12/14	11.85	Call	Currency Future	124.0000	129.0000	4.032	0	0	0
23/10/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,296.0000	1,288.0000	(0.617)	0	0	0
23/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	49.0000	51.0000	4.082	0	0	80
23/10/2009	€ / R	2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	9.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	10.00	Put	Currency Future	19.0000	19.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	13.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/10/2009	€ / R	2009/12/14	14.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	3,150.0000	3,160.0000	0.317	0	0	0
23/10/2009	€ / R	2009/12/14	18.55	Put	Currency Future	7,251.0000	7,241.0000	(0.138)	0	0	0
23/10/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,678.0000	1,669.0000	(0.536)	0	0	0
23/10/2009	€ / R	2009/12/14	19.45	Put	Currency Future	8,151.0000	8,141.0000	(0.123)	0	0	0
23/10/2009	€ / R	2009/12/14	11.65	Call	Currency Future	168.0000	174.0000	3.571	0	0	0
23/10/2009	€ / R	2009/12/14	8.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	11.95	Put	Currency Future	758.0000	752.0000	(0.792)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,249.0000	1,242.0000	(0.560)	0	0	0
23/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,949.0000	3,960.0000	0.279	0	0	0
23/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,555.0000	3,545.0000	(0.281)	0	0	0
23/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	684.0000	695.0000	1.608	0	0	0
23/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,154.0000	2,165.0000	0.511	0	0	0
23/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,758.0000	1,769.0000	0.626	0	0	0
23/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
23/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	134.0000	139.0000	3.731	0	0	0
23/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,452.0000	2,463.0000	0.449	0	0	0
23/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
23/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
23/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,704.0000	3,694.0000	(0.270)	0	0	0
23/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,343.0000	1,335.0000	(0.596)	0	0	0
23/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,629.0000	1,621.0000	(0.491)	0	0	0
23/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,151.0000	6,141.0000	(0.163)	0	0	0
23/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,020.0000	1,013.0000	(0.686)	0	0	0
23/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	557.0000	552.0000	(0.898)	0	0	0
23/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,051.0000	6,041.0000	(0.165)	0	0	0
23/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,702.0000	4,692.0000	(0.213)	0	0	0
23/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,412.0000	2,403.0000	(0.373)	0	0	0
23/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,390.0000	1,382.0000	(0.576)	0	0	0
23/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,313.0000	2,304.0000	(0.389)	0	0	0
23/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,553.0000	4,542.0000	(0.242)	0	0	0
23/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
23/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	930.0000	924.0000	(0.645)	0	0	0
23/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,956.0000	1,967.0000	0.562	0	0	0
23/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,601.0000	8,591.0000	(0.116)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,969.0000	1,961.0000	(0.406)	0	0	0
23/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,660.0000	1,671.0000	0.663	0	0	0
23/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,355.0000	3,345.0000	(0.298)	0	0	0
23/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	115.0000	119.0000	3.478	0	0	0
23/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,533.0000	1,525.0000	(0.522)	0	0	0
23/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	412.0000	408.0000	(0.971)	0	0	0
23/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	988.0000	996.0000	0.810	0	0	0
23/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,250.0000	3,260.0000	0.308	0	0	0
23/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
23/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
23/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	800.0000	794.0000	(0.750)	0	0	0
23/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,485.0000	1,477.0000	(0.539)	0	0	0
23/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,503.0000	4,492.0000	(0.244)	0	0	0
23/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,264.0000	2,255.0000	(0.398)	0	0	0
23/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,174.0000	1,184.0000	0.852	0	0	0
23/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
23/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	227.0000	234.0000	3.084	0	0	0
23/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,253.0000	2,264.0000	0.488	0	0	0
23/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
23/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
23/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,505.0000	3,495.0000	(0.285)	0	0	0
23/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,215.0000	2,206.0000	(0.406)	0	0	0
23/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,402.0000	2,413.0000	0.458	0	0	0
23/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,455.0000	3,445.0000	(0.289)	0	0	0
23/10/2009	€ / R 2009/12/14	12.90	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
23/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	716.0000	710.0000	(0.838)	0	0	0
23/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,080.0000	1,089.0000	0.833	0	0	0
23/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	107.0000	112.0000	4.673	0	0	0
23/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	768.0000	777.0000	1.172	0	0	0
23/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,363.0000	2,353.0000	(0.423)	0	0	0
23/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,629.0000	1,621.0000	(0.491)	0	0	0
23/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,049.0000	4,060.0000	0.272	0	0	0
23/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
23/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	245.0000	252.0000	2.857	0	0	0
23/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,699.0000	3,710.0000	0.297	0	0	0
23/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	68.0000	68.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,400.0000	3,410.0000	0.294	0	0	0
23/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,854.0000	3,844.0000	(0.259)	0	0	0
23/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
23/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
23/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	346.0000	343.0000	(0.867)	0	0	0
23/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,560.0000	2,551.0000	(0.352)	0	0	0
23/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	76.0000	76.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	446.0000	442.0000	(0.897)	0	0	0
23/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
23/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,804.0000	3,794.0000	(0.263)	0	0	0
23/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,415.0000	1,426.0000	0.777	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
23/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
23/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	886.0000	880.0000	(0.677)	0	0	0
23/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,156.0000	1,149.0000	(0.606)	0	0	0
23/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	482.0000	478.0000	(0.830)	0	0	0
23/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,067.0000	2,058.0000	(0.435)	0	0	0
23/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,303.0000	2,314.0000	0.478	0	0	0
23/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
23/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
23/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,438.0000	1,430.0000	(0.556)	0	0	0
23/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,353.0000	4,343.0000	(0.230)	0	0	0
23/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,851.0000	7,841.0000	(0.127)	0	0	0
23/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	725.0000	736.0000	1.517	0	0	0
23/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	975.0000	968.0000	(0.718)	0	0	0
23/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,050.0000	3,061.0000	0.361	0	0	0
23/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,726.0000	1,718.0000	(0.463)	0	0	0
23/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,313.0000	2,304.0000	(0.389)	0	0	0
23/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,649.0000	3,660.0000	0.301	0	0	0
23/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,065.0000	1,058.0000	(0.657)	0	0	0
23/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,952.0000	5,941.0000	(0.185)	0	0	0
23/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,203.0000	1,195.0000	(0.665)	0	0	0
23/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,302.0000	5,292.0000	(0.189)	0	0	0
23/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,156.0000	1,149.0000	(0.606)	0	0	0
23/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	643.0000	655.0000	1.866	0	0	0
23/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,951.0000	7,941.0000	(0.126)	0	0	0
23/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
23/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	127.0000	133.0000	4.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
23/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,951.0000	6,941.0000	(0.144)	0	0	0
23/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,752.0000	4,742.0000	(0.210)	0	0	0
23/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,351.0000	8,341.0000	(0.120)	0	0	0
23/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,204.0000	2,215.0000	0.499	0	0	0
23/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,651.0000	2,662.0000	0.415	0	0	0
23/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	898.0000	906.0000	0.891	0	0	0
23/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,055.0000	2,066.0000	0.535	0	0	0
23/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,270.0000	1,281.0000	0.866	0	0	0
23/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	104.0000	107.0000	2.885	0	0	0
23/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,602.0000	4,592.0000	(0.217)	0	0	0
23/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	21.0000	21.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	603.0000	617.0000	2.322	0	0	0
23/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	94.0000	96.0000	2.128	0	0	0
23/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,751.0000	7,741.0000	(0.129)	0	0	0
23/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,754.0000	3,744.0000	(0.266)	0	0	0
23/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	527.0000	542.0000	2.846	0	0	0
23/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,954.0000	3,943.0000	(0.278)	0	0	0
23/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,249.0000	4,260.0000	0.259	0	0	0
23/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,351.0000	6,341.0000	(0.157)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,513.0000	1,524.0000	0.727	0	0	0
23/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,452.0000	5,441.0000	(0.202)	0	0	0
23/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,500.0000	3,510.0000	0.286	0	0	0
23/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,605.0000	3,594.0000	(0.305)	0	0	0
23/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,901.0000	7,891.0000	(0.127)	0	0	0
23/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,502.0000	2,513.0000	0.440	0	0	0
23/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,701.0000	7,691.0000	(0.130)	0	0	0
23/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,562.0000	1,573.0000	0.704	0	0	0
23/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,801.0000	6,791.0000	(0.147)	0	0	0
23/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,001.0000	7,991.0000	(0.125)	0	0	0
23/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,702.0000	5,691.0000	(0.193)	0	0	0
23/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,105.0000	2,115.0000	0.475	0	0	0
23/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,902.0000	5,891.0000	(0.186)	0	0	0
23/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,453.0000	4,442.0000	(0.247)	0	0	0
23/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,004.0000	3,993.0000	(0.275)	0	0	0
23/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,549.0000	3,560.0000	0.310	0	0	0
23/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,001.0000	5,991.0000	(0.167)	0	0	0
23/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,299.0000	4,310.0000	0.256	0	0	0
23/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,451.0000	8,441.0000	(0.118)	0	0	0
23/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	15.30	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
23/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	386.0000	407.0000	5.440	0	0	0
23/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,363.0000	2,353.0000	(0.423)	0	0	0
23/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,306.0000	3,295.0000	(0.333)	0	0	0
23/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,872.0000	1,863.0000	(0.481)	0	0	0
23/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,007.0000	2,997.0000	(0.333)	0	0	0
23/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	12,744
23/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,957.0000	2,947.0000	(0.338)	0	0	0
23/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	257.0000	259.0000	0.778	0	0	0
23/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,451.0000	6,441.0000	(0.155)	0	0	0
23/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
23/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	74.0000	78.0000	5.405	0	0	13,679
23/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
23/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	140.0000	147.0000	5.000	0	0	0
23/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,000.0000	3,011.0000	0.367	0	0	0
23/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,461.0000	2,452.0000	(0.366)	0	0	0
23/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	306.0000	319.0000	4.248	0	0	0
23/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,858.0000	2,848.0000	(0.350)	0	0	0
23/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	354.0000	376.0000	6.215	0	0	0
23/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	975.0000	968.0000	(0.718)	0	0	0
23/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,775.0000	1,766.0000	(0.507)	0	0	0
23/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	285.0000	292.0000	2.456	0	0	0
23/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,034.0000	1,041.0000	0.677	0	0	0
23/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,709.0000	2,699.0000	(0.369)	0	0	0
23/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	285.0000	282.0000	(1.053)	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
23/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,005.0000	2,016.0000	0.549	0	0	0
23/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,116.0000	2,107.0000	(0.425)	0	0	0
23/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	170.0000	179.0000	5.294	0	0	0
23/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,904.0000	3,894.0000	(0.256)	0	0	0
23/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	420.0000	439.0000	4.524	0	0	0
23/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,659.0000	2,650.0000	(0.338)	0	0	0
23/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,872.0000	1,863.0000	(0.481)	0	0	0
23/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	187.0000	197.0000	5.348	0	0	0
23/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,552.0000	2,562.0000	0.392	0	0	0
23/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	490.0000	507.0000	3.469	0	0	0
23/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	330.0000	347.0000	5.152	0	0	0
23/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,100.0000	3,111.0000	0.355	0	0	0
23/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,018.0000	2,010.0000	(0.396)	0	0	0
23/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	205.0000	216.0000	5.366	0	0	0
23/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,127.0000	1,136.0000	0.799	0	0	0
23/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	264.0000	271.0000	2.652	0	0	0
23/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,908.0000	2,898.0000	(0.344)	0	0	0
23/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
23/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	454.0000	472.0000	3.965	0	0	0
23/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
23/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	155.0000	162.0000	4.516	0	0	0
23/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,610.0000	2,600.0000	(0.383)	0	0	0
23/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	315.0000	312.0000	(0.952)	0	0	0
23/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2009/12/14	11.20	Put	Currency Future	230.0000	237.0000	3.043	0	0	0
23/10/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,511.0000	2,501.0000	(0.398)	0	0	0
23/10/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,699.0000	3,710.0000	0.297	0	0	0
23/10/2009	€ / R	2009/12/14	7.20	Call	Currency Future	4,099.0000	4,110.0000	0.268	0	0	0
23/10/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,511.0000	2,501.0000	(0.398)	0	0	0
23/10/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,560.0000	2,551.0000	(0.352)	0	0	0
23/10/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,823.0000	1,814.0000	(0.494)	0	0	0
23/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	13.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,759.0000	2,749.0000	(0.362)	0	0	0
23/10/2009	€ / R	2009/12/14	7.30	Call	Currency Future	3,999.0000	4,010.0000	0.275	0	0	0
23/10/2009	€ / R	2009/12/14	14.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,206.0000	3,196.0000	(0.312)	0	0	0
23/10/2009	€ / R	2009/12/14	10.50	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,501.0000	8,491.0000	(0.118)	0	0	0
23/10/2009	€ / R	2009/12/14	15.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	€ / R	2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,501.0000	6,491.0000	(0.154)	0	0	0
23/10/2009	€ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,203.0000	4,193.0000	(0.238)	0	0	0
23/10/2009	€ / R	2009/12/14	10.50	Call	Currency Future	854.0000	863.0000	1.054	0	0	0
23/10/2009	€ / R	2009/12/14	9.50	Call	Currency Future	1,808.0000	1,819.0000	0.608	0	0	0
23/10/2009	€ / R	2009/12/14	9.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,799.0000	3,810.0000	0.290	0	0	0
23/10/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,801.0000	2,812.0000	0.393	0	0	0
23/10/2009	€ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	8.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,401.0000	6,391.0000	(0.156)	0	0	0
23/10/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,401.0000	8,391.0000	(0.119)	0	0	0
23/10/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,349.0000	4,360.0000	0.253	0	0	0
23/10/2009	€ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,350.0000	3,360.0000	0.299	0	0	0
23/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,652.0000	5,641.0000	(0.195)	0	0	0
23/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,651.0000	7,641.0000	(0.131)	0	0	0
23/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,654.0000	3,644.0000	(0.274)	0	0	0
23/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,353.0000	2,363.0000	0.425	0	0	0
23/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,367.0000	1,377.0000	0.732	0	0	0
23/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.50	Put	Currency Future	6,201.0000	6,191.0000	(0.161)	0	0	0
23/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
23/10/2009	€ / R	2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,103.0000	4,093.0000	(0.244)	0	0	0
23/10/2009	€ / R	2009/12/14	10.40	Call	Currency Future	943.0000	951.0000	0.848	0	0	0
23/10/2009	€ / R	2009/12/14	9.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,907.0000	1,917.0000	0.524	0	0	0
23/10/2009	€ / R	2009/12/14	8.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	7.40	Call	Currency Future	3,899.0000	3,910.0000	0.282	0	0	0
23/10/2009	€ / R	2009/12/14	8.40	Call	Currency Future	2,901.0000	2,911.0000	0.345	0	0	0
23/10/2009	€ / R	2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,101.0000	6,091.0000	(0.164)	0	0	0
23/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,101.0000	8,091.0000	(0.123)	0	0	0
23/10/2009	€ / R	2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	€ / R	2009/12/14	19.50	Put	Currency Future	8,201.0000	8,191.0000	(0.122)	0	0	0
23/10/2009	€ / R	2010/03/15			Currency Future	11.4885	11.4996	0.097	11.4900	11.4900	3,017
23/10/2009	€ / R	2010/03/15	11.90	Put	Currency Future	757.0000	756.0000	(0.132)	0	0	0
23/10/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,595.0000	3,607.0000	0.334	0	0	0
23/10/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,460.0000	2,472.0000	0.488	0	0	0
23/10/2009	€ / R	2010/03/15	11.45	Put	Currency Future	460.0000	463.0000	0.652	0	0	0
23/10/2009	€ / R	2010/03/15	17.55	Put	Currency Future	6,071.0000	6,060.0000	(0.181)	0	0	0
23/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,822.0000	5,811.0000	(0.189)	0	0	0
23/10/2009	€ / R	2010/03/15	11.90	Call	Currency Future	345.0000	355.0000	2.899	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
23/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,024.0000	1,021.0000	(0.293)	0	0	0
23/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	374.0000	385.0000	2.941	0	0	0
23/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,396.0000	3,388.0000	(0.236)	0	0	0
23/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,766.0000	7,755.0000	(0.142)	0	0	0
23/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,836.0000	3,827.0000	(0.235)	0	0	0
23/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	332.0000	342.0000	3.012	0	0	0
23/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,607.0000	2,619.0000	0.460	0	0	0
23/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,497.0000	1,514.0000	1.136	0	0	0
23/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
23/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	498.0000	513.0000	3.012	0	0	0
23/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,065.0000	8,055.0000	(0.124)	0	0	0
23/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	€ / R 2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,614.0000	8,603.0000	(0.128)	0	0	0
23/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
23/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	686.0000	685.0000	(0.146)	0	0	0
23/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,772.0000	5,761.0000	(0.191)	0	0	0
23/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,564.0000	8,553.0000	(0.128)	0	0	0
23/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
23/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
23/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	306.0000	316.0000	3.268	0	0	0
23/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	721.0000	720.0000	(0.139)	0	0	0
23/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,241.0000	4,252.0000	0.259	0	0	0
23/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,816.0000	7,805.0000	(0.141)	0	0	0
23/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	793.0000	792.0000	(0.126)	0	0	0
23/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
23/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	7.0000	8.0000	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
23/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,265.0000	8,254.0000	(0.133)	0	0	0
23/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,446.0000	3,458.0000	0.348	0	0	0
23/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	617.0000	617.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
23/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,619.0000	6,608.0000	(0.166)	0	0	0
23/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
23/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,578.0000	4,568.0000	(0.218)	0	0	0
23/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	406.0000	417.0000	2.709	0	0	0
23/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	617.0000	617.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,270.0000	6,259.0000	(0.175)	0	0	0
23/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,638.0000	1,653.0000	0.916	0	0	0
23/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	406.0000	417.0000	2.709	0	0	0
23/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,347.0000	3,359.0000	0.359	0	0	0
23/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,591.0000	3,582.0000	(0.251)	0	0	0
23/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	868.0000	866.0000	(0.230)	0	0	0
23/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,441.0000	2,436.0000	(0.205)	0	0	0
23/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,629.0000	2,623.0000	(0.228)	0	0	0
23/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	552.0000	552.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
23/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,569.0000	6,558.0000	(0.167)	0	0	0
23/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	295.0000	304.0000	3.051	0	0	0
23/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
23/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	984.0000	982.0000	(0.203)	0	0	0
23/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,531.0000	1,525.0000	(0.392)	0	0	0
23/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	1,937.0000	1,930.0000	(0.361)	0	0	0
23/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,313.0000	1,309.0000	(0.305)	0	0	0
23/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,709.0000	1,703.0000	(0.351)	0	0	0
23/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	440.0000	452.0000	2.727	0	0	0
23/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,656.0000	2,669.0000	0.489	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,777.0000	4,766.0000	(0.230)	0	0	0
23/10/2009	€ / R	2010/03/15	10.30	Put	Currency Future	77.0000	87.0000	12.987	0	0	0
23/10/2009	€ / R	2010/03/15	19.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	252.0000	258.0000	2.381	0	0	0
23/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
23/10/2009	€ / R	2010/03/15	11.75	Call	Currency Future	390.0000	401.0000	2.821	0	0	0
23/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	€ / R	2010/03/15	12.60	Call	Currency Future	202.0000	209.0000	3.465	0	0	13,636
23/10/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,677.0000	4,667.0000	(0.214)	0	0	0
23/10/2009	€ / R	2010/03/15	11.55	Call	Currency Future	459.0000	471.0000	2.614	0	0	0
23/10/2009	€ / R	2010/03/15	15.55	Put	Currency Future	4,082.0000	4,072.0000	(0.245)	0	0	0
23/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,645.0000	3,656.0000	0.302	0	0	0
23/10/2009	€ / R	2010/03/15	8.25	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,315.0000	8,304.0000	(0.132)	0	0	0
23/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	11.55	Put	Currency Future	520.0000	521.0000	0.192	0	0	0
23/10/2009	€ / R	2010/03/15	8.85	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,818.0000	2,812.0000	(0.213)	0	0	0
23/10/2009	€ / R	2010/03/15	9.15	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
23/10/2009	€ / R	2010/03/15	16.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	945.0000	943.0000	(0.212)	0	0	0
23/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	359.0000	370.0000	3.064	0	0	0
23/10/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,686.0000	1,700.0000	0.830	0	0	0
23/10/2009	€ / R	2010/03/15	15.25	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
23/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	906.0000	904.0000	(0.221)	0	0	0
23/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,723.0000	2,717.0000	(0.220)	0	0	0
23/10/2009	€ / R	2010/03/15	9.20	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
23/10/2009	€ / R	2010/03/15	12.15	Call	Currency Future	283.0000	292.0000	3.180	0	0	0
23/10/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,787.0000	3,778.0000	(0.238)	0	0	0
23/10/2009	€ / R	2010/03/15	12.00	Put	Currency Future	830.0000	829.0000	(0.120)	0	0	0
23/10/2009	€ / R	2010/03/15	15.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/10/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,357.0000	1,376.0000	1.400	0	0	0
23/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	651.0000	651.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/10/2009	€ / R	2010/03/15	12.85	Call	Currency Future	169.0000	175.0000	3.550	0	0	0
23/10/2009	€ / R	2010/03/15	14.25	Call	Currency Future	57.0000	61.0000	7.018	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	319.0000	328.0000	2.821	0	0	0
23/10/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,689.0000	3,680.0000	(0.244)	0	0	0
23/10/2009	€ / R	2010/03/15	10.20	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
23/10/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,058.0000	1,071.0000	1.229	0	0	0
23/10/2009	€ / R	2010/03/15	10.85	Put	Currency Future	201.0000	204.0000	1.493	0	0	0
23/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,248.0000	3,260.0000	0.369	0	0	0
23/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	4,191.0000	4,202.0000	0.262	0	0	0
23/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	741.0000	757.0000	2.159	0	0	13,636
23/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,362.0000	2,374.0000	0.508	0	0	0
23/10/2009	€ / R	2010/03/15	13.20	Call	Currency Future	134.0000	138.0000	2.985	0	0	0
23/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	103.0000	110.0000	6.796	0	0	0
23/10/2009	€ / R	2010/03/15	10.85	Call	Currency Future	839.0000	854.0000	1.788	0	0	0
23/10/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,891.0000	1,884.0000	(0.370)	0	0	0
23/10/2009	€ / R	2010/03/15	7.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
23/10/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,845.0000	1,839.0000	(0.325)	0	0	0
23/10/2009	€ / R	2010/03/15	15.35	Put	Currency Future	3,885.0000	3,876.0000	(0.232)	0	0	0
23/10/2009	€ / R	2010/03/15	10.40	Call	Currency Future	1,178.0000	1,197.0000	1.613	0	0	0
23/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
23/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	73.0000	82.0000	12.329	0	0	0
23/10/2009	€ / R	2010/03/15	13.15	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
23/10/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,313.0000	2,325.0000	0.519	0	0	0
23/10/2009	€ / R	2010/03/15	14.35	Put	Currency Future	2,914.0000	2,907.0000	(0.240)	0	0	0
23/10/2009	€ / R	2010/03/15	10.40	Put	Currency Future	90.0000	98.0000	8.889	0	0	0
23/10/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,380.0000	4,369.0000	(0.251)	0	0	0
23/10/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,264.0000	2,276.0000	0.530	0	0	0
23/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
23/10/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,800.0000	1,793.0000	(0.389)	0	0	0
23/10/2009	€ / R	2010/03/15	8.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	€ / R	2010/03/15	15.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
23/10/2009	€ / R	2010/03/15	13.40	Call	Currency Future	117.0000	122.0000	4.274	0	0	0
23/10/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,496.0000	3,507.0000	0.315	0	0	0
23/10/2009	€ / R	2010/03/15	9.25	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
23/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,215.0000	2,228.0000	0.587	0	0	0
23/10/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,404.0000	1,422.0000	1.282	0	0	0
23/10/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,298.0000	3,310.0000	0.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
23/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
23/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,479.0000	4,468.0000	(0.246)	0	0	0
23/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,311.0000	1,331.0000	1.526	0	0	0
23/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	65.0000	72.0000	10.769	0	0	0
23/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
23/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,118.0000	2,130.0000	0.567	0	0	0
23/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,581.0000	2,576.0000	(0.194)	0	0	0
23/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	130.0000	134.0000	3.077	0	0	0
23/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,199.0000	3,211.0000	0.375	0	0	0
23/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,966.0000	7,955.0000	(0.138)	0	0	0
23/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
23/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	243.0000	251.0000	3.292	0	0	0
23/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
23/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
23/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,666.0000	7,656.0000	(0.130)	0	0	0
23/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,215.0000	8,204.0000	(0.134)	0	0	0
23/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,104.0000	1,101.0000	(0.272)	0	0	0
23/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,092.0000	4,103.0000	0.269	0	0	0
23/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,664.0000	1,658.0000	(0.361)	0	0	0
23/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,265.0000	1,286.0000	1.660	0	0	0
23/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
23/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
23/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
23/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,051.0000	3,063.0000	0.393	0	0	0
23/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,220.0000	1,241.0000	1.721	0	0	0
23/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,100.0000	3,112.0000	0.387	0	0	0
23/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	55.0000	61.0000	10.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	19.35	Put	Currency Future	7,866.0000	7,855.0000	(0.140)	0	0	0
23/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	1,983.0000	1,976.0000	(0.353)	0	0	0
23/10/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,028.0000	2,022.0000	(0.296)	0	0	0
23/10/2009	€ / R	2010/03/15	15.00	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
23/10/2009	€ / R	2010/03/15	17.35	Put	Currency Future	5,872.0000	5,861.0000	(0.187)	0	0	0
23/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,042.0000	4,053.0000	0.272	0	0	0
23/10/2009	€ / R	2010/03/15	9.35	Call	Currency Future	2,167.0000	2,179.0000	0.554	0	0	0
23/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,164.0000	2,161.0000	(0.139)	0	0	0
23/10/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,542.0000	3,534.0000	(0.226)	0	0	0
23/10/2009	€ / R	2010/03/15	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,220.0000	6,209.0000	(0.177)	0	0	0
23/10/2009	€ / R	2010/03/15	8.35	Call	Currency Future	3,150.0000	3,161.0000	0.349	0	0	0
23/10/2009	€ / R	2010/03/15	15.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
23/10/2009	€ / R	2010/03/15	16.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R	2010/03/15	9.45	Call	Currency Future	2,070.0000	2,082.0000	0.580	0	0	0
23/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,628.0000	4,617.0000	(0.238)	0	0	0
23/10/2009	€ / R	2010/03/15	13.80	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
23/10/2009	€ / R	2010/03/15	8.35	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,528.0000	4,518.0000	(0.221)	0	0	0
23/10/2009	€ / R	2010/03/15	9.45	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
23/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,771.0000	2,764.0000	(0.253)	0	0	0
23/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	7.35	Call	Currency Future	4,142.0000	4,153.0000	0.266	0	0	0
23/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,973.0000	1,985.0000	0.608	0	0	0
23/10/2009	€ / R	2010/03/15	10.45	Call	Currency Future	1,138.0000	1,153.0000	1.318	0	0	0
23/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,738.0000	3,729.0000	(0.241)	0	0	0
23/10/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,445.0000	3,436.0000	(0.261)	0	0	0
23/10/2009	€ / R	2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
23/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	10.45	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
23/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,754.0000	1,748.0000	(0.342)	0	0	0
23/10/2009	€ / R	2010/03/15	15.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	81.0000	92.0000	13.580	0	0	0
23/10/2009	€ / R	2010/03/15	10.55	Put	Currency Future	120.0000	121.0000	0.833	0	0	0
23/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,544.0000	1,560.0000	1.036	0	0	0
23/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,370.0000	6,359.0000	(0.173)	0	0	0
23/10/2009	€ / R	2010/03/15	17.45	Put	Currency Future	5,971.0000	5,960.0000	(0.184)	0	0	0
23/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
23/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,429.0000	4,419.0000	(0.226)	0	0	0
23/10/2009	€ / R	2010/03/15	8.55	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
23/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,676.0000	2,670.0000	(0.224)	0	0	0
23/10/2009	€ / R	2010/03/15	14.90	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
23/10/2009	€ / R	2010/03/15	8.55	Call	Currency Future	2,952.0000	2,964.0000	0.407	0	0	0
23/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
23/10/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,488.0000	2,482.0000	(0.241)	0	0	0
23/10/2009	€ / R	2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,469.0000	6,459.0000	(0.155)	0	0	0
23/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,984.0000	3,974.0000	(0.251)	0	0	0
23/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,640.0000	3,631.0000	(0.247)	0	0	0
23/10/2009	€ / R	2010/03/15	13.90	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
23/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,993.0000	4,004.0000	0.275	0	0	0
23/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,921.0000	5,911.0000	(0.169)	0	0	0
23/10/2009	€ / R	2010/03/15	13.45	Put	Currency Future	2,073.0000	2,069.0000	(0.193)	0	0	0
23/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,341.0000	4,351.0000	0.230	0	0	0
23/10/2009	€ / R	2010/03/15	13.10	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
23/10/2009	€ / R	2010/03/15	10.90	Put	Currency Future	217.0000	221.0000	1.843	0	0	0
23/10/2009	€ / R	2010/03/15	19.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,464.0000	8,454.0000	(0.118)	0	0	0
23/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,021.0000	6,010.0000	(0.183)	0	0	0
23/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,320.0000	6,309.0000	(0.174)	0	0	0
23/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,672.0000	5,662.0000	(0.176)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	62.0000	68.0000	9.677	0	0	0
23/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	163.0000	169.0000	3.681	0	0	0
23/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,916.0000	7,905.0000	(0.139)	0	0	0
23/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
23/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,645.0000	3,656.0000	0.302	0	0	0
23/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	567.0000	587.0000	3.527	0	0	0
23/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,450.0000	1,468.0000	1.241	0	0	0
23/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,575.0000	1,569.0000	(0.381)	0	0	0
23/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,934.0000	3,925.0000	(0.229)	0	0	0
23/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	112.0000	118.0000	5.357	0	0	0
23/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,694.0000	3,706.0000	0.325	0	0	0
23/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,021.0000	2,033.0000	0.594	0	0	0
23/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,943.0000	3,954.0000	0.279	0	0	0
23/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	73.0000	79.0000	8.219	0	0	0
23/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	378.0000	387.0000	2.381	0	0	0
23/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,330.0000	4,320.0000	(0.231)	0	0	0
23/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,001.0000	3,014.0000	0.433	0	0	0
23/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,534.0000	2,529.0000	(0.197)	0	0	0
23/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,727.0000	4,716.0000	(0.233)	0	0	0
23/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	33.0000	33.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
23/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	291.0000	297.0000	2.062	0	0	0
23/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
23/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,493.0000	3,485.0000	(0.229)	0	0	0
23/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,365.0000	8,354.0000	(0.132)	0	0	0
23/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	709.0000	727.0000	2.539	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,394.0000	2,390.0000	(0.167)	0	0	0
23/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	679.0000	697.0000	2.651	0	0	0
23/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
23/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,619.0000	1,614.0000	(0.309)	0	0	0
23/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,411.0000	2,423.0000	0.498	0	0	0
23/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,347.0000	3,339.0000	(0.239)	0	0	0
23/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
23/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	594.0000	613.0000	3.199	0	0	0
23/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,397.0000	3,408.0000	0.324	0	0	0
23/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,487.0000	1,481.0000	(0.403)	0	0	0
23/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	234.0000	239.0000	2.137	0	0	0
23/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	311.0000	318.0000	2.251	0	0	0
23/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	271.0000	277.0000	2.214	0	0	0
23/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
23/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	773.0000	789.0000	2.070	0	0	0
23/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	185.0000	188.0000	1.622	0	0	0
23/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,545.0000	3,557.0000	0.339	0	0	0
23/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,733.0000	1,747.0000	0.808	0	0	0
23/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	650.0000	668.0000	2.769	0	0	0
23/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
23/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,509.0000	2,521.0000	0.478	0	0	0
23/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	874.0000	888.0000	1.602	0	0	0
23/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,558.0000	2,570.0000	0.469	0	0	0
23/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,705.0000	2,718.0000	0.481	0	0	0
23/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,098.0000	1,109.0000	1.002	0	0	0
23/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,591.0000	1,607.0000	1.006	0	0	0
23/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	541.0000	561.0000	3.697	0	0	0
23/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	805.0000	821.0000	1.988	0	0	0
23/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	217.0000	224.0000	3.226	0	0	0
23/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
23/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	355.0000	363.0000	2.254	0	0	0
23/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	19.0000	21.0000	10.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	403.0000	412.0000	2.233	0	0	0
23/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	621.0000	640.0000	3.060	0	0	0
23/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	333.0000	340.0000	2.102	0	0	0
23/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	519.0000	537.0000	3.468	0	0	0
23/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	109.0000	110.0000	0.917	0	0	0
23/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	431.0000	437.0000	1.392	0	0	0
23/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,033.0000	4,023.0000	(0.248)	0	0	0
23/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,229.0000	1,225.0000	(0.325)	0	0	0
23/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	107.0000	115.0000	7.477	0	0	0
23/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,617.0000	7,606.0000	(0.144)	0	0	0
23/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,744.0000	3,755.0000	0.294	0	0	0
23/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,119.0000	2,115.0000	(0.189)	0	0	0
23/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,622.0000	5,612.0000	(0.178)	0	0	0
23/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,058.0000	3,050.0000	(0.262)	0	0	0
23/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/10/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,390.0000	4,401.0000	0.251	0	0	0
23/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,755.0000	2,767.0000	0.436	0	0	0
23/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
23/10/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,716.0000	7,705.0000	(0.143)	0	0	0
23/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	170.0000	173.0000	1.765	0	0	0
23/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,781.0000	1,795.0000	0.786	0	0	0
23/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,519.0000	6,508.0000	(0.169)	0	0	0
23/10/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,722.0000	5,711.0000	(0.192)	0	0	0
23/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,419.0000	6,409.0000	(0.156)	0	0	0
23/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,299.0000	3,291.0000	(0.242)	0	0	0
23/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
23/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,165.0000	8,155.0000	(0.122)	0	0	0
23/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,794.0000	3,805.0000	0.290	0	0	0
23/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,414.0000	8,404.0000	(0.119)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,280.0000	4,270.0000	(0.234)	0	0	0
23/10/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,514.0000	8,504.0000	(0.117)	0	0	0
23/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/10/2009	€ / R	2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,843.0000	3,855.0000	0.312	0	0	0
23/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	7.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,291.0000	4,302.0000	0.256	0	0	0
23/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,804.0000	2,816.0000	0.428	0	0	0
23/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
23/10/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,853.0000	2,866.0000	0.456	0	0	0
23/10/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,231.0000	4,221.0000	(0.236)	0	0	0
23/10/2009	€ / R	2010/03/15	8.65	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
23/10/2009	€ / R	2010/03/15	13.75	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
23/10/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,877.0000	1,890.0000	0.693	0	0	0
23/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/10/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,256.0000	2,252.0000	(0.177)	0	0	0
23/10/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,443.0000	1,438.0000	(0.347)	0	0	0
23/10/2009	€ / R	2010/03/15	15.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/10/2009	€ / R	2010/03/15	10.75	Call	Currency Future	909.0000	923.0000	1.540	0	0	0
23/10/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,181.0000	4,171.0000	(0.239)	0	0	0
23/10/2009	€ / R	2010/03/15	9.75	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
23/10/2009	€ / R	2010/03/15	13.65	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
23/10/2009	€ / R	2010/03/15	12.75	Call	Currency Future	181.0000	187.0000	3.315	0	0	0
23/10/2009	€ / R	2010/03/15	11.65	Put	Currency Future	584.0000	585.0000	0.171	0	0	0
23/10/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,251.0000	3,243.0000	(0.246)	0	0	0
23/10/2009	€ / R	2010/03/15	11.65	Call	Currency Future	423.0000	434.0000	2.600	0	0	0
23/10/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,348.0000	2,343.0000	(0.213)	0	0	0
23/10/2009	€ / R	2010/03/15	9.65	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
23/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,302.0000	2,297.0000	(0.217)	0	0	0
23/10/2009	€ / R	2010/03/15	10.65	Call	Currency Future	982.0000	995.0000	1.324	0	0	0
23/10/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,829.0000	1,842.0000	0.711	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	144.0000	146.0000	1.389	0	0	0
23/10/2009	€ / R	2010/03/15	9.70	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
23/10/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,170.0000	6,160.0000	(0.162)	0	0	0
23/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	945.0000	959.0000	1.481	0	0	0
23/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	157.0000	159.0000	1.274	0	0	0
23/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	188.0000	194.0000	3.191	0	0	0
23/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	490.0000	491.0000	0.204	0	0	0
23/10/2009	€ / R	2010/03/15	8.75	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	90.0000	97.0000	7.778	0	0	0
23/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	478.0000	490.0000	2.510	0	0	24
23/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,399.0000	1,395.0000	(0.286)	0	0	0
23/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
23/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,115.0000	8,105.0000	(0.123)	0	0	0
23/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,121.0000	6,110.0000	(0.180)	0	0	0
23/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,132.0000	4,122.0000	(0.242)	0	0	0
23/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,016.0000	8,005.0000	(0.137)	0	0	0
23/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	131.0000	133.0000	1.527	0	0	0
23/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,020.0000	1,032.0000	1.176	0	0	0
23/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
23/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,210.0000	2,206.0000	(0.181)	0	0	0
23/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
23/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,925.0000	1,937.0000	0.623	0	0	0
23/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,893.0000	3,904.0000	0.283	0	0	0
23/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,902.0000	2,915.0000	0.448	0	0	0
23/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	€ / R	2010/06/14			Currency Future	11.6748	11.6859	0.095	0.0000	0.0000	808
23/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	484.0000	502.0000	3.719	0	0	0
23/10/2009	€ / R	2010/06/14	9.30	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
23/10/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,452.0000	1,469.0000	1.171	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/06/14	12.00	Call	Currency Future	514.0000	532.0000	3.502	0	0	0
23/10/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,412.0000	2,426.0000	0.580	0	0	0
23/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	909.0000	916.0000	0.770	0	0	0
23/10/2009	€ / R 2010/06/14	8.30	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
23/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,282.0000	4,293.0000	0.257	0	0	0
23/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	839.0000	846.0000	0.834	0	0	0
23/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,394.0000	3,406.0000	0.354	0	0	0
23/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,369.0000	1,387.0000	1.315	0	0	0
23/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,296.0000	3,308.0000	0.364	0	0	0
23/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
23/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,495.0000	1,510.0000	1.003	0	0	0
23/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
23/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
23/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,638.0000	7,628.0000	(0.131)	0	0	0
23/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,315.0000	2,328.0000	0.562	0	0	0
23/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	144.0000	152.0000	5.556	0	0	0
23/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	120.0000	124.0000	3.333	0	0	0
23/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,886.0000	7,877.0000	(0.114)	0	0	0
23/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,266.0000	2,280.0000	0.618	0	0	0
23/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,878.0000	1,879.0000	0.053	0	0	0
23/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,410.0000	1,428.0000	1.277	0	0	0
23/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,247.0000	3,259.0000	0.370	0	0	0
23/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
23/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	236.0000	247.0000	4.661	0	0	0
23/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,662.0000	5,657.0000	(0.088)	0	0	0
23/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	136.0000	142.0000	4.412	0	0	0
23/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
23/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
23/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,728.0000	3,723.0000	(0.134)	0	0	0
23/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	33.0000	38.0000	15.152	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,135.0000	4,146.0000	0.266	0	0	0
23/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
23/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
23/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,787.0000	7,777.0000	(0.128)	0	0	0
23/10/2009	€ / R 2010/06/14	13.30	Call	Currency Future	253.0000	265.0000	4.743	0	0	0
23/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,287.0000	1,308.0000	1.632	0	0	0
23/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,381.0000	4,392.0000	0.251	0	0	0
23/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	162.0000	172.0000	6.173	0	0	0
23/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,810.0000	5,804.0000	(0.103)	0	0	0
23/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	225.0000	236.0000	4.889	0	0	0
23/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,011.0000	2,011.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,100.0000	2,100.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,872.0000	3,867.0000	(0.129)	0	0	0
23/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,908.0000	5,902.0000	(0.102)	0	0	0
23/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
23/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,969.0000	3,964.0000	(0.126)	0	0	0
23/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	94.0000	100.0000	6.383	0	0	0
23/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
23/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,688.0000	7,678.0000	(0.130)	0	0	0
23/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,859.0000	5,853.0000	(0.102)	0	0	0
23/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	241.0000	253.0000	4.979	0	0	0
23/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,056.0000	2,056.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	99.0000	105.0000	6.061	0	0	0
23/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
23/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
23/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,921.0000	3,916.0000	(0.128)	0	0	0
23/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	247.0000	259.0000	4.858	0	0	0
23/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
23/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,922.0000	1,923.0000	0.052	0	0	0
23/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,837.0000	7,827.0000	(0.128)	0	0	0
23/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
23/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	230.0000	242.0000	5.217	0	0	0
23/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,776.0000	3,771.0000	(0.132)	0	0	0
23/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	153.0000	162.0000	5.882	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
23/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,328.0000	1,347.0000	1.431	0	0	0
23/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,712.0000	5,706.0000	(0.105)	0	0	0
23/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
23/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
23/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,184.0000	4,195.0000	0.263	0	0	0
23/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,967.0000	1,967.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,364.0000	2,377.0000	0.550	0	0	0
23/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,233.0000	4,244.0000	0.260	0	0	0
23/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,345.0000	3,357.0000	0.359	0	0	0
23/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,198.0000	3,210.0000	0.375	0	0	0
23/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,824.0000	3,819.0000	(0.131)	0	0	0
23/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,218.0000	2,231.0000	0.586	0	0	0
23/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
23/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,149.0000	3,161.0000	0.381	0	0	0
23/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,761.0000	5,755.0000	(0.104)	0	0	0
23/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
23/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
23/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,737.0000	7,728.0000	(0.116)	0	0	0
23/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
23/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,332.0000	4,342.0000	0.231	0	0	0
23/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,169.0000	2,183.0000	0.645	0	0	0
23/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	546.0000	565.0000	3.480	0	0	0
23/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	724.0000	749.0000	3.453	0	0	0
23/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	500.0000	513.0000	2.600	0	0	0
23/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	525.0000	539.0000	2.667	0	0	0
23/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	700.0000	725.0000	3.571	0	0	0
23/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	776.0000	799.0000	2.964	0	0	0
23/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	451.0000	463.0000	2.661	0	0	0
23/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	771.0000	779.0000	1.038	0	0	0
23/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	676.0000	702.0000	3.846	0	0	0
23/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	641.0000	650.0000	1.404	0	0	0
23/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	475.0000	488.0000	2.737	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/06/14	11.70	Call	Currency Future	616.0000	636.0000	3.247	0	0	0
23/10/2009	€ / R	2010/06/14	11.30	Put	Currency Future	427.0000	439.0000	2.810	0	0	0
23/10/2009	€ / R	2010/06/14	11.55	Put	Currency Future	551.0000	566.0000	2.722	0	0	0
23/10/2009	€ / R	2010/06/14	11.30	Call	Currency Future	802.0000	825.0000	2.868	0	0	0
23/10/2009	€ / R	2010/06/14	11.60	Call	Currency Future	655.0000	679.0000	3.664	0	0	0
23/10/2009	€ / R	2010/06/14	9.70	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
23/10/2009	€ / R	2010/06/14	11.40	Call	Currency Future	750.0000	774.0000	3.200	0	0	0
23/10/2009	€ / R	2010/06/14	9.70	Call	Currency Future	2,029.0000	2,037.0000	0.394	0	0	0
23/10/2009	€ / R	2010/06/14	7.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
23/10/2009	€ / R	2010/06/14	11.60	Put	Currency Future	581.0000	593.0000	2.065	0	0	0
23/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
23/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,986.0000	3,999.0000	0.326	0	0	0
23/10/2009	€ / R	2010/06/14	10.70	Call	Currency Future	1,177.0000	1,193.0000	1.359	0	0	0
23/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	3,001.0000	3,013.0000	0.400	0	0	0
23/10/2009	€ / R	2010/06/14	13.70	Put	Currency Future	2,234.0000	2,235.0000	0.045	0	0	0
23/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	3,099.0000	3,112.0000	0.419	0	0	0
23/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
23/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	2,122.0000	2,134.0000	0.566	0	0	0
23/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	€ / R	2010/06/14	7.60	Call	Currency Future	4,085.0000	4,097.0000	0.294	0	0	0
23/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,035.0000	8,026.0000	(0.112)	0	0	0
23/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/10/2009	€ / R	2010/06/14	15.70	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
23/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
23/10/2009	€ / R	2010/06/14	15.70	Put	Currency Future	4,112.0000	4,109.0000	(0.073)	0	0	0
23/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,055.0000	6,050.0000	(0.083)	0	0	0
23/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
23/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,250.0000	1,269.0000	1.520	0	0	0
23/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	219.0000	231.0000	5.479	0	0	0
23/10/2009	€ / R	2010/06/14	13.70	Call	Currency Future	209.0000	221.0000	5.742	0	0	0
23/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	7,936.0000	7,926.0000	(0.126)	0	0	0
23/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	203.0000	207.0000	1.970	0	0	0
23/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	5,957.0000	5,952.0000	(0.084)	0	0	0
23/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,145.0000	2,145.0000	-	0	0	0
23/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	175.0000	183.0000	4.571	0	0	0
23/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	91.0000	98.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
23/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,016.0000	4,012.0000	(0.100)	0	0	0
23/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/10/2009	AL13	2009/11/05			Index Future	248.8400	249.0230	0.074	0.0000	0.0000	10
23/10/2009	AL7T	2010/02/04			Index Future	0.0000	314.0740	100.000	0.0000	0.0000	0
23/10/2009	ALBI	2009/11/05			Index Future	291.0050	291.9480	0.324	0.0000	0.0000	713
23/10/2009	ALBI	2010/02/04			Index Future	296.2660	297.2230	0.323	297.5000	297.5000	6
23/10/2009	ALBI	2010/05/06			Index Future	301.5570	302.5700	0.336	0.0000	0.0000	0
23/10/2009	ALBI	2010/08/05			Index Future	307.0330	308.0670	0.337	0.0000	0.0000	0
23/10/2009	CRD1	2009/11/05			Index Future	126.9070	127.1100	0.160	0.0000	0.0000	2
23/10/2009	CRD1	2010/02/04			Index Future	129.2010	129.4060	0.159	0.0000	0.0000	0
23/10/2009	CRD1	2010/05/06			Index Future	131.6770	131.8860	0.159	0.0000	0.0000	0
23/10/2009	GOVI	2009/11/05			jGovi	292.7485	293.6685	0.314	0.0000	0.0000	691
23/10/2009	GOVI	2010/02/04			jGovi	298.0405	298.9750	0.314	0.0000	0.0000	0
23/10/2009	GOVI	2010/05/06			jGovi	303.7525	304.7035	0.313	0.0000	0.0000	0
23/10/2009	GOVI	2010/08/05			jGovi	309.0530	309.9820	0.301	0.0000	0.0000	0
23/10/2009	ILBI	2009/11/05			Index Future	365.0090	364.5840	(0.116)	0.0000	0.0000	3
23/10/2009	ILBI	2010/02/04			Index Future	371.6240	371.1900	(0.117)	0.0000	0.0000	214
23/10/2009	J153	2010/08/31			jSwap	7.3473	7.3245	(0.311)	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
23/10/2009	J157	2015/09/15			jSwap	8.9010	8.8650	(0.404)	0.0000	0.0000	0
23/10/2009	J186	2026/12/21			jSwap	8.6820	8.6360	(0.530)	0.0000	0.0000	0
23/10/2009	J201	2014/12/22			jSwap	8.7310	8.7020	(0.332)	0.0000	0.0000	0
23/10/2009	J203	2017/09/15			jSwap	9.0350	8.9960	(0.432)	0.0000	0.0000	0
23/10/2009	J204	2018/12/21			jSwap	9.0080	8.9620	(0.511)	0.0000	0.0000	0
23/10/2009	J207	2020/01/15			jSwap	9.0300	8.9910	(0.432)	0.0000	0.0000	0
23/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/10/2009	JFRA	2009/11/05			jFra	7.2930	7.2990	0.082	0.0000	0.0000	0
23/10/2009	JFRA	2010/02/04			jFra	7.1010	7.1100	0.127	0.0000	0.0000	0
23/10/2009	JFRA	2010/05/06			jFra	7.2590	7.2620	0.041	0.0000	0.0000	0
23/10/2009	JFRA	2010/08/05			jFra	7.5720	7.5630	(0.119)	0.0000	0.0000	0
23/10/2009	JFRA	2010/11/04			jFra	7.8990	7.9100	0.139	0.0000	0.0000	0
23/10/2009	JN02	2009/11/05			jNote	7.8460	7.8530	0.089	0.0000	0.0000	0
23/10/2009	JN02	2010/02/04			jNote	8.0800	8.0760	(0.050)	0.0000	0.0000	0
23/10/2009	JN05	2009/11/05			jNote	8.7540	8.7230	(0.354)	0.0000	0.0000	0
23/10/2009	JN05	2010/02/04			jNote	8.8850	8.8490	(0.405)	0.0000	0.0000	0
23/10/2009	JN10	2009/11/05			jNote	9.0040	8.9630	(0.455)	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
23/10/2009	JN10	2010/02/04			jNote	9.0660	9.0240	(0.463)	0.0000	0.0000	0
23/10/2009	JROD	2009/10/30			jRod	6.7990	6.7960	(0.044)	0.0000	0.0000	0
23/10/2009	JROD	2009/11/30			jRod	6.8610	6.8580	(0.044)	0.0000	0.0000	0
23/10/2009	JROD	2009/12/31			jRod	7.0530	7.0510	(0.028)	0.0000	0.0000	0
23/10/2009	OTH1	2009/11/05			Index Future	281.4340	282.4900	0.375	0.0000	0.0000	3
23/10/2009	OTH1	2010/02/04			Index Future	286.5210	287.5930	0.374	0.0000	0.0000	0
23/10/2009	OTH1	2010/05/06			Index Future	292.0120	293.1040	0.374	0.0000	0.0000	0
23/10/2009	R153	2009/11/05			Bond Future	7.4030	7.3750	(0.378)	0.0000	0.0000	0
23/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	724.0000	702.0000	(3.039)	0	0	0
23/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R155	2009/11/05			Bond Future	7.6360	7.5940	(0.550)	0.0000	0.0000	38
23/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	254.0000	307.0000	20.866	0	0	0
23/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	54.0000	34.0000	(37.037)	0	0	0
23/10/2009	R157	2009/11/05			Bond Future	8.6680	8.6260	(0.485)	8.6800	8.6800	8,713
23/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,184.0000	5,969.0000	(3.477)	0	0	0
23/10/2009	R157	2010/02/04			Bond Future	8.7760	8.7320	(0.501)	0.0000	0.0000	70
23/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,312.0000	5,112.0000	(3.765)	0	0	0
23/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	140.0000	157.0000	12.143	0	0	0
23/10/2009	R157	2010/05/06			Bond Future	8.8640	8.8170	(0.530)	0.0000	0.0000	0
23/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,140.0000	1,218.0000	6.842	0	0	0
23/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,864.0000	2,721.0000	(4.993)	0	0	0
23/10/2009	R157	2010/08/05			Bond Future	8.9250	8.8750	(0.560)	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
23/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,760.0000	2,635.0000	(4.529)	0	0	0
23/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	1,971.0000	2,072.0000	5.124	0	0	0
23/10/2009	R186	2009/11/05			Bond Future	9.2810	9.2090	(0.776)	0.0000	0.0000	11,682
23/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,821.0000	2,256.0000	(20.028)	0	0	5,000
23/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	202.0000	299.0000	48.020	0	0	0
23/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,052.0000	4,405.0000	(12.807)	0	0	240
23/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
23/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	24.0000	39.0000	62.500	0	0	0
23/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,474.0000	14,812.0000	(4.278)	0	0	0
23/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
23/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,304.0000	17,641.0000	(3.622)	0	0	0
23/10/2009	R186	2010/02/04			Bond Future	9.3440	9.2700	(0.792)	0.0000	0.0000	81
23/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,810.0000	10,190.0000	(5.735)	0	0	0
23/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	231.0000	282.0000	22.078	0	0	0
23/10/2009	R186	2010/05/06			Bond Future	9.3990	9.3230	(0.809)	0.0000	0.0000	0
23/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,034.0000	5,607.0000	(7.077)	0	0	0
23/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,394.0000	2,647.0000	10.568	0	0	0
23/10/2009	R186	2010/08/05			Bond Future	9.4400	9.3620	(0.826)	0.0000	0.0000	0
23/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	3,998.0000	4,318.0000	8.004	0	0	0
23/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,688.0000	5,319.0000	(6.487)	0	0	0
23/10/2009	R201	2009/11/05			Bond Future	8.7360	8.6950	(0.469)	0.0000	0.0000	488
23/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,173.0000	5,007.0000	(3.209)	0	0	0
23/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R201	2010/02/04			Bond Future	8.8350	8.7910	(0.498)	0.0000	0.0000	0
23/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	34.0000	38.0000	11.765	0	0	0
23/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,382.0000	5,216.0000	(3.084)	0	0	0
23/10/2009	R201	2010/05/06			Bond Future	8.9220	8.8750	(0.527)	0.0000	0.0000	0
23/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	853.0000	911.0000	6.800	0	0	0
23/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,431.0000	2,315.0000	(4.772)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	R201	2010/08/05			Bond Future	8.9820	8.9310	(0.568)	0.0000	0.0000	0
23/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	1,897.0000	1,988.0000	4.797	0	0	0
23/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,834.0000	1,744.0000	(4.907)	0	0	0
23/10/2009	R203	2009/11/05			Bond Future	9.1950	9.1540	(0.446)	0.0000	0.0000	1,570
23/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,592.0000	9,374.0000	(2.273)	0	0	0
23/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R203	2010/02/04			Bond Future	9.2900	9.2470	(0.463)	0.0000	0.0000	0
23/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,989.0000	5,781.0000	(3.473)	0	0	0
23/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	131.0000	146.0000	11.450	0	0	0
23/10/2009	R203	2010/05/06			Bond Future	9.3690	9.3240	(0.480)	0.0000	0.0000	0
23/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,370.0000	1,452.0000	5.985	0	0	0
23/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,250.0000	3,105.0000	(4.462)	0	0	0
23/10/2009	R203	2010/08/05			Bond Future	9.4280	9.3800	(0.509)	0.0000	0.0000	0
23/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,192.0000	3,063.0000	(4.041)	0	0	0
23/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,316.0000	2,422.0000	4.577	0	0	0
23/10/2009	R204	2009/11/05			Bond Future	9.2030	9.1620	(0.446)	0.0000	0.0000	3,669
23/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,575.0000	10,337.0000	(2.251)	0	0	0
23/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R204	2010/02/04			Bond Future	9.2850	9.2420	(0.463)	0.0000	0.0000	0
23/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,564.0000	6,338.0000	(3.443)	0	0	0
23/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	156.0000	174.0000	11.538	0	0	0
23/10/2009	R204	2010/05/06			Bond Future	9.3570	9.3130	(0.470)	0.0000	0.0000	0
23/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,521.0000	3,367.0000	(4.374)	0	0	0
23/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,521.0000	1,610.0000	5.851	0	0	0
23/10/2009	R204	2010/08/05			Bond Future	9.4120	9.3650	(0.499)	0.0000	0.0000	0
23/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,612.0000	2,728.0000	4.441	0	0	0
23/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,492.0000	3,354.0000	(3.952)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	R206	2009/11/05			Bond Future	8.7990	8.7570	(0.477)	0.0000	0.0000	1,140
23/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,465.0000	4,324.0000	(3.158)	0	0	0
23/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R206	2010/02/04			Bond Future	8.9170	8.8720	(0.505)	0.0000	0.0000	0
23/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	63.0000	69.0000	9.524	0	0	0
23/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,677.0000	4,542.0000	(2.886)	0	0	0
23/10/2009	R206	2010/05/06			Bond Future	9.0290	8.9810	(0.532)	0.0000	0.0000	0
23/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,947.0000	1,861.0000	(4.417)	0	0	0
23/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,110.0000	1,167.0000	5.135	0	0	0
23/10/2009	R206	2010/08/05			Bond Future	9.1140	9.0620	(0.571)	0.0000	0.0000	0
23/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,799.0000	1,721.0000	(4.336)	0	0	0
23/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,479.0000	1,547.0000	4.598	0	0	0
23/10/2009	R207	2009/11/05			Bond Future	9.3630	9.3220	(0.438)	0.0000	0.0000	600
23/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,922.0000	11,681.0000	(2.021)	0	0	0
23/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R207	2010/02/04			Bond Future	9.4420	9.4000	(0.445)	0.0000	0.0000	0
23/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,363.0000	7,134.0000	(3.110)	0	0	0
23/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	124.0000	137.0000	10.484	0	0	0
23/10/2009	R207	2010/05/06			Bond Future	9.5150	9.4710	(0.462)	0.0000	0.0000	0
23/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,786.0000	1,886.0000	5.599	0	0	0
23/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,300.0000	3,150.0000	(4.545)	0	0	0
23/10/2009	R207	2010/08/05			Bond Future	9.5730	9.5270	(0.481)	0.0000	0.0000	0
23/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,327.0000	3,195.0000	(3.968)	0	0	0
23/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,922.0000	3,045.0000	4.209	0	0	0
23/10/2009	R208	2009/11/05			Bond Future	9.3620	9.3110	(0.545)	0.0000	0.0000	5,008
23/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,585.0000	10,275.0000	(2.929)	0	0	0
23/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0



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23/10/2009	R208	2010/02/04			Bond Future	9.4370	9.3840	(0.562)	0.0000	0.0000	0
23/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,103.0000	5,822.0000	(4.604)	0	0	0
23/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	266.0000	301.0000	13.158	0	0	0
23/10/2009	R208	2010/05/06			Bond Future	9.5010	9.4470	(0.568)	0.0000	0.0000	0
23/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,875.0000	2,005.0000	6.933	0	0	0
23/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,361.0000	3,175.0000	(5.534)	0	0	0
23/10/2009	R208	2010/08/05			Bond Future	9.5510	9.4940	(0.597)	0.0000	0.0000	0
23/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,401.0000	3,235.0000	(4.881)	0	0	0
23/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,106.0000	3,270.0000	5.280	0	0	0
23/10/2009	R209	2009/11/05			Bond Future	8.8770	8.8060	(0.800)	0.0000	0.0000	3,565
23/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	493.0000	307.0000	(37.728)	0	0	0
23/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,453.0000	1,830.0000	25.946	0	0	0
23/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
23/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,634.0000	17,071.0000	(3.193)	0	0	0
23/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	12,326.0000	11,762.0000	(4.576)	0	0	0
23/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,918.0000	14,354.0000	(3.781)	0	0	0
23/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,387.0000	6,949.0000	8.799	0	0	0
23/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	2,970
23/10/2009	R209	2010/02/04			Bond Future	8.9160	8.8440	(0.808)	0.0000	0.0000	0
23/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	348.0000	288.0000	(17.241)	0	0	0
23/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,080.0000	8,587.0000	6.275	0	0	0
23/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	58.0000	73.0000	25.862	0	0	2,500
23/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,669.0000	12,116.0000	(4.365)	0	0	0
23/10/2009	R209	2010/05/06			Bond Future	8.9480	8.8740	(0.827)	0.0000	0.0000	0
23/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,757.0000	1,958.0000	11.440	0	0	0
23/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,380.0000	5,002.0000	(7.026)	0	0	0
23/10/2009	R209	2010/08/05			Bond Future	8.9680	8.8920	(0.847)	0.0000	0.0000	0

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23/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,308.0000	3,580.0000	8.222	0	0	0
23/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	5,027.0000	4,708.0000	(6.346)	0	0	0
23/10/2009	TRT1	2009/11/05			Index Future	289.0920	290.0020	0.315	0.0000	0.0000	100
23/10/2009	TRT1	2010/02/04			Index Future	294.3180	295.2420	0.314	0.0000	0.0000	0
23/10/2009	TRT1	2010/05/06			Index Future	299.9580	300.8990	0.314	0.0000	0.0000	0
23/10/2009	ZAAD	2009/12/14			Currency Future	6.9178	6.9293	0.166	0.0000	0.0000	6,610
23/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	249.0000	238.0000	(4.418)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,368.0000	2,379.0000	0.465	0	0	0
23/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,192.0000	1,180.0000	(1.007)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
23/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
23/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	927.0000	938.0000	1.187	0	0	0
23/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,368.0000	4,379.0000	0.252	0	0	0
23/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,868.0000	4,879.0000	0.226	0	0	0
23/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	420.0000	431.0000	2.619	0	0	0
23/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	975.0000	987.0000	1.231	0	0	0
23/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,782.0000	7,771.0000	(0.141)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,024.0000	1,036.0000	1.172	0	0	0
23/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	641.0000	653.0000	1.872	0	0	0
23/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	378.0000	389.0000	2.910	0	0	0
23/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,438.0000	1,427.0000	(0.765)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	9.0000	9.0000	-	0	0	0

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23/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,782.0000	5,771.0000	(0.190)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	688.0000	699.0000	1.599	0	0	0
23/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
23/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,933.0000	2,921.0000	(0.409)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	735.0000	746.0000	1.497	0	0	0
23/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	338.0000	349.0000	3.254	0	0	0
23/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	641.0000	653.0000	1.872	0	0	0
23/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	196.0000	205.0000	4.592	0	0	0
23/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,418.0000	3,429.0000	0.322	0	0	0
23/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,432.0000	4,421.0000	(0.248)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,368.0000	6,379.0000	0.173	0	0	0
23/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
23/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	128.0000	126.0000	(1.563)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	878.0000	890.0000	1.367	0	0	0
23/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,368.0000	3,379.0000	0.327	0	0	0
23/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,683.0000	2,672.0000	(0.410)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	111.0000	109.0000	(1.802)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	155.0000	145.0000	(6.452)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	263.0000	274.0000	4.183	0	0	0
23/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,582.0000	5,571.0000	(0.197)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,932.0000	5,921.0000	(0.185)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	830.0000	841.0000	1.325	0	0	0
23/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	506.0000	517.0000	2.174	0	0	0
23/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,632.0000	5,621.0000	(0.195)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	782.0000	794.0000	1.535	0	0	0
23/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	95.0000	94.0000	(1.053)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,582.0000	7,571.0000	(0.145)	0	0	0
23/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,068.0000	3,079.0000	0.359	0	0	0
23/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,182.0000	4,171.0000	(0.263)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	550.0000	561.0000	2.000	0	0	0
23/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,583.0000	3,571.0000	(0.335)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,143.0000	1,131.0000	(1.050)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,682.0000	5,671.0000	(0.194)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	735.0000	746.0000	1.497	0	0	0
23/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	111.0000	109.0000	(1.802)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,569.0000	1,581.0000	0.765	0	0	0
23/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,370.0000	1,382.0000	0.876	0	0	0
23/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,218.0000	4,229.0000	0.261	0	0	0
23/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,819.0000	1,830.0000	0.605	0	0	0
23/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	420.0000	431.0000	2.619	0	0	0
23/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,587.0000	1,575.0000	(0.756)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,682.0000	7,671.0000	(0.143)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,218.0000	2,229.0000	0.496	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,633.0000	2,622.0000	(0.418)	0	0	0
23/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,683.0000	3,671.0000	(0.326)	0	0	0
23/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,318.0000	3,329.0000	0.332	0	0	0
23/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,538.0000	1,526.0000	(0.780)	0	0	0
23/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,318.0000	2,329.0000	0.475	0	0	0
23/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,218.0000	3,229.0000	0.342	0	0	0
23/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,318.0000	6,329.0000	0.174	0	0	0
23/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	596.0000	607.0000	1.846	0	0	0
23/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,532.0000	7,521.0000	(0.146)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	300.0000	311.0000	3.667	0	0	0
23/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,418.0000	4,429.0000	0.249	0	0	0
23/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,732.0000	7,721.0000	(0.142)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,568.0000	4,579.0000	0.241	0	0	0
23/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,518.0000	2,529.0000	0.437	0	0	0
23/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,783.0000	3,771.0000	(0.317)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	338.0000	349.0000	3.254	0	0	0
23/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	128.0000	126.0000	(1.563)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,418.0000	2,429.0000	0.455	0	0	0

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23/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,068.0000	6,079.0000	0.181	0	0	0
23/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,321.0000	1,332.0000	0.833	0	0	0
23/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
23/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,519.0000	1,531.0000	0.790	0	0	0
23/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,132.0000	4,121.0000	(0.266)	0	0	0
23/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	596.0000	607.0000	1.846	0	0	0
23/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,532.0000	5,521.0000	(0.199)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,420.0000	1,431.0000	0.775	0	0	0
23/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,732.0000	5,721.0000	(0.192)	0	0	0
23/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
23/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	155.0000	145.0000	(6.452)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,482.0000	7,471.0000	(0.147)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	361.0000	350.0000	(3.047)	0	0	0
23/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	550.0000	561.0000	2.000	0	0	0
23/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,221.0000	1,233.0000	0.983	0	0	0
23/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,533.0000	3,521.0000	(0.340)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	79.0000	79.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,868.0000	1,880.0000	0.642	0	0	0
23/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,518.0000	3,529.0000	0.313	0	0	0
23/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,786.0000	1,774.0000	(0.672)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	196.0000	205.0000	4.592	0	0	0
23/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	285.0000	274.0000	(3.860)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

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23/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
23/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	103.0000	103.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,686.0000	1,675.0000	(0.652)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,068.0000	2,080.0000	0.580	0	0	0
23/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	300.0000	311.0000	3.667	0	0	0
23/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	216.0000	205.0000	(5.093)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
23/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	402.0000	390.0000	(2.985)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,433.0000	3,421.0000	(0.350)	0	0	0
23/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,488.0000	1,476.0000	(0.806)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	322.0000	311.0000	(3.416)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,432.0000	5,421.0000	(0.203)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,818.0000	4,829.0000	0.228	0	0	0
23/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	184.0000	174.0000	(5.435)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,268.0000	2,279.0000	0.485	0	0	0
23/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,482.0000	5,471.0000	(0.201)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,468.0000	3,479.0000	0.317	0	0	0
23/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	184.0000	174.0000	(5.435)	0	0	0
23/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	90.0000	90.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,268.0000	3,279.0000	0.337	0	0	0
23/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,568.0000	3,579.0000	0.308	0	0	0

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23/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,518.0000	4,529.0000	0.243	0	0	0
23/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,468.0000	4,479.0000	0.246	0	0	0
23/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	322.0000	311.0000	(3.416)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,568.0000	2,579.0000	0.428	0	0	0
23/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,483.0000	3,471.0000	(0.345)	0	0	0
23/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
23/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
23/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,468.0000	2,479.0000	0.446	0	0	0
23/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,470.0000	1,481.0000	0.748	0	0	0
23/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,933.0000	3,921.0000	(0.305)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	506.0000	517.0000	2.174	0	0	0
23/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,932.0000	7,921.0000	(0.139)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,068.0000	4,079.0000	0.270	0	0	0
23/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	462.0000	473.0000	2.381	0	0	0
23/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	90.0000	90.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,271.0000	1,282.0000	0.865	0	0	0
23/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	443.0000	431.0000	(2.709)	0	0	0
23/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,935.0000	1,923.0000	(0.620)	0	0	0
23/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,736.0000	1,724.0000	(0.691)	0	0	0
23/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
23/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,073.0000	1,085.0000	1.118	0	0	0
23/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	249.0000	238.0000	(4.418)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,268.0000	4,279.0000	0.258	0	0	0
23/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	61.0000	61.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,432.0000	7,421.0000	(0.148)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,318.0000	4,329.0000	0.255	0	0	0
23/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,733.0000	3,721.0000	(0.321)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,633.0000	3,621.0000	(0.330)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,637.0000	1,625.0000	(0.733)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,632.0000	7,621.0000	(0.144)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,982.0000	7,971.0000	(0.138)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,982.0000	5,971.0000	(0.184)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,983.0000	3,971.0000	(0.301)	0	0	0
23/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,985.0000	1,973.0000	(0.605)	0	0	0
23/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,018.0000	4,029.0000	0.274	0	0	0
23/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,018.0000	3,029.0000	0.364	0	0	0
23/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,018.0000	2,030.0000	0.595	0	0	0
23/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,123.0000	1,134.0000	0.980	0	0	0
23/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

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23/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,885.0000	1,874.0000	(0.584)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,883.0000	3,871.0000	(0.309)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,882.0000	5,871.0000	(0.187)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,118.0000	2,130.0000	0.567	0	0	0
23/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,118.0000	3,129.0000	0.353	0	0	0
23/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,118.0000	4,129.0000	0.267	0	0	0
23/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,172.0000	1,183.0000	0.939	0	0	0
23/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,836.0000	1,824.0000	(0.654)	0	0	0
23/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,833.0000	3,821.0000	(0.313)	0	0	0
23/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,832.0000	5,821.0000	(0.189)	0	0	0
23/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,832.0000	7,821.0000	(0.140)	0	0	0
23/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,168.0000	2,179.0000	0.507	0	0	0
23/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,168.0000	3,179.0000	0.347	0	0	0
23/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,168.0000	4,179.0000	0.264	0	0	0
23/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,882.0000	7,871.0000	(0.140)	0	0	0
23/10/2009	ZAAD	2010/03/15			Currency Future	6.9679	6.9787	0.155	0.0000	0.0000	8,018
23/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,318.0000	2,331.0000	0.561	0	0	0
23/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,232.0000	1,242.0000	0.812	0	0	0
23/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

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23/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	364.0000	375.0000	3.022	0	0	0
23/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	238.0000	240.0000	0.840	0	0	0
23/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	143.0000	141.0000	(1.399)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	177.0000	176.0000	(0.565)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,523.0000	1,511.0000	(0.788)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,218.0000	4,229.0000	0.261	0	0	0
23/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,568.0000	2,580.0000	0.467	0	0	0
23/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,933.0000	7,922.0000	(0.139)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	196.0000	196.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	267.0000	264.0000	(1.124)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,329.0000	1,340.0000	0.828	0	0	0
23/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,487.0000	3,476.0000	(0.315)	0	0	0
23/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,568.0000	3,579.0000	0.308	0	0	0
23/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	496.0000	504.0000	1.613	0	0	0
23/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,468.0000	2,480.0000	0.486	0	0	0
23/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	993.0000	1,000.0000	0.705	0	0	0
23/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,483.0000	5,472.0000	(0.201)	0	0	0
23/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,933.0000	5,922.0000	(0.185)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,368.0000	4,379.0000	0.252	0	0	0
23/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	306.0000	318.0000	3.922	0	0	0
23/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	461.0000	470.0000	1.952	0	0	0
23/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	196.0000	196.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	947.0000	954.0000	0.739	0	0	0
23/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,575.0000	1,586.0000	0.698	0	0	0
23/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,086.0000	1,097.0000	1.013	0	0	0
23/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	532.0000	540.0000	1.504	0	0	0
23/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,468.0000	4,479.0000	0.246	0	0	0
23/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	285.0000	292.0000	2.456	0	0	0
23/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,716.0000	1,704.0000	(0.699)	0	0	0

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23/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	496.0000	504.0000	1.613	0	0	0
23/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	395.0000	405.0000	2.532	0	0	0
23/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	902.0000	909.0000	0.776	0	0	0
23/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,378.0000	1,389.0000	0.798	0	0	0
23/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,468.0000	3,479.0000	0.317	0	0	0
23/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,683.0000	7,672.0000	(0.143)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,218.0000	3,229.0000	0.342	0	0	0
23/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,475.0000	1,463.0000	(0.814)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,959.0000	1,947.0000	(0.613)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
23/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,268.0000	4,279.0000	0.258	0	0	0
23/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,518.0000	4,529.0000	0.243	0	0	0
23/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	858.0000	864.0000	0.699	0	0	0
23/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	364.0000	375.0000	3.022	0	0	0
23/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,683.0000	5,672.0000	(0.194)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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23/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,219.0000	2,231.0000	0.541	0	0	0
23/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	265.0000	268.0000	1.132	0	0	0
23/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,433.0000	7,422.0000	(0.148)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,833.0000	5,822.0000	(0.189)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,668.0000	1,655.0000	(0.779)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,571.0000	1,559.0000	(0.764)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,518.0000	3,529.0000	0.313	0	0	0
23/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	114.0000	111.0000	(2.632)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,686.0000	3,675.0000	(0.298)	0	0	0
23/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,268.0000	3,279.0000	0.337	0	0	0
23/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,935.0000	3,925.0000	(0.254)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	89.0000	86.0000	(3.371)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,477.0000	1,487.0000	0.677	0	0	0
23/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,518.0000	2,530.0000	0.477	0	0	0
23/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,378.0000	1,389.0000	0.798	0	0	0
23/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	334.0000	346.0000	3.593	0	0	0
23/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,318.0000	3,329.0000	0.332	0	0	0
23/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	771.0000	777.0000	0.778	0	0	0
23/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,437.0000	3,426.0000	(0.320)	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
23/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,862.0000	1,849.0000	(0.698)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,368.0000	2,380.0000	0.507	0	0	0
23/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	647.0000	654.0000	1.082	0	0	0
23/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,533.0000	7,522.0000	(0.146)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,483.0000	7,472.0000	(0.147)	0	0	0
23/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	297.0000	289.0000	(2.694)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,433.0000	5,422.0000	(0.202)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	607.0000	615.0000	1.318	0	0	0
23/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	427.0000	437.0000	2.342	0	0	0
23/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,318.0000	4,329.0000	0.255	0	0	0
23/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,526.0000	1,537.0000	0.721	0	0	0
23/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	687.0000	694.0000	1.019	0	0	0
23/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,568.0000	4,579.0000	0.241	0	0	0
23/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,169.0000	2,181.0000	0.553	0	0	0
23/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,633.0000	5,622.0000	(0.195)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,168.0000	4,179.0000	0.264	0	0	0
23/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	229.0000	231.0000	0.873	0	0	0
23/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	729.0000	735.0000	0.823	0	0	0
23/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,633.0000	7,622.0000	(0.144)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
23/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	361.0000	352.0000	(2.493)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	159.0000	158.0000	(0.629)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	217.0000	217.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	729.0000	735.0000	0.823	0	0	0
23/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,533.0000	5,522.0000	(0.199)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	814.0000	821.0000	0.860	0	0	0
23/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,537.0000	3,526.0000	(0.311)	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
23/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,418.0000	2,430.0000	0.496	0	0	0
23/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,836.0000	3,825.0000	(0.287)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,269.0000	2,281.0000	0.529	0	0	0
23/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,636.0000	3,625.0000	(0.303)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,418.0000	4,429.0000	0.249	0	0	0
23/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,368.0000	3,379.0000	0.327	0	0	0
23/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,583.0000	7,572.0000	(0.145)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
23/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	159.0000	158.0000	(0.629)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,428.0000	1,438.0000	0.700	0	0	0
23/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	569.0000	577.0000	1.406	0	0	0
23/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,183.0000	1,194.0000	0.930	0	0	0
23/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,418.0000	3,429.0000	0.322	0	0	0
23/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
23/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,071.0000	2,082.0000	0.531	0	0	0
23/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,068.0000	4,079.0000	0.270	0	0	0
23/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,068.0000	3,079.0000	0.359	0	0	0
23/10/2009	ZAAD	2010/03/15	12.55	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
23/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,587.0000	3,576.0000	(0.307)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,619.0000	1,607.0000	(0.741)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,583.0000	5,572.0000	(0.197)	0	0	0
23/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	427.0000	437.0000	2.342	0	0	0
23/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	814.0000	821.0000	0.860	0	0	0
23/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,168.0000	3,179.0000	0.347	0	0	0
23/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,833.0000	7,822.0000	(0.140)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,281.0000	1,291.0000	0.781	0	0	0
23/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,733.0000	7,722.0000	(0.142)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,764.0000	1,752.0000	(0.680)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,736.0000	3,725.0000	(0.294)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,733.0000	5,722.0000	(0.192)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,018.0000	4,029.0000	0.274	0	0	0
23/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,018.0000	3,029.0000	0.364	0	0	0
23/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,021.0000	2,032.0000	0.544	0	0	0
23/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,883.0000	7,872.0000	(0.140)	0	0	0
23/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,039.0000	1,048.0000	0.866	0	0	0
23/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,985.0000	3,974.0000	(0.276)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,008.0000	1,996.0000	(0.598)	0	0	0



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23/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,983.0000	5,972.0000	(0.184)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,983.0000	7,972.0000	(0.138)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,883.0000	5,872.0000	(0.187)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,885.0000	3,875.0000	(0.257)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,786.0000	3,775.0000	(0.291)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,813.0000	1,801.0000	(0.662)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,783.0000	5,772.0000	(0.190)	0	0	0
23/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,783.0000	7,772.0000	(0.141)	0	0	0
23/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,120.0000	2,132.0000	0.566	0	0	0
23/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,118.0000	3,129.0000	0.353	0	0	0
23/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,118.0000	4,129.0000	0.267	0	0	0
23/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,135.0000	1,145.0000	0.881	0	0	0
23/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,910.0000	1,898.0000	(0.628)	0	0	0
23/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/10/2009	ZAAD	2010/06/14			Currency Future	7.0057	7.0175	0.168	0.0000	0.0000	1,250
23/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,797.0000	5,785.0000	(0.207)	0	0	0
23/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,546.0000	7,534.0000	(0.159)	0	0	0
23/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,845.0000	7,834.0000	(0.140)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,803.0000	3,791.0000	(0.316)	0	0	0
23/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,406.0000	4,418.0000	0.272	0	0	0
23/10/2009	ZAAD	2010/06/14	2.50	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
23/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	2,013.0000	2,000.0000	(0.646)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	384.0000	390.0000	1.563	0	0	0
23/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	460.0000	467.0000	1.522	0	0	0
23/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,356.0000	3,368.0000	0.358	0	0	0
23/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,506.0000	3,518.0000	0.342	0	0	0
23/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	328.0000	323.0000	(1.524)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	254.0000	249.0000	(1.969)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	516.0000	524.0000	1.550	0	0	0
23/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,456.0000	4,468.0000	0.269	0	0	0
23/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,356.0000	4,368.0000	0.275	0	0	0
23/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,506.0000	4,518.0000	0.266	0	0	0
23/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,556.0000	3,544.0000	(0.337)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,847.0000	5,835.0000	(0.205)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	546.0000	554.0000	1.465	0	0	0
23/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	433.0000	440.0000	1.617	0	0	0
23/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,869.0000	1,857.0000	(0.642)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	211.0000	206.0000	(2.370)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,547.0000	5,536.0000	(0.198)	0	0	0
23/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	68.0000	68.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,229.0000	1,242.0000	1.058	0	0	0
23/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,945.0000	7,934.0000	(0.138)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,257.0000	3,268.0000	0.338	0	0	0
23/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	278.0000	273.0000	(1.799)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	23.0000	25.0000	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
23/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,361.0000	2,372.0000	0.466	0	0	0
23/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,510.0000	2,521.0000	0.438	0	0	0
23/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
23/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,256.0000	4,268.0000	0.282	0	0	0
23/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
23/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,456.0000	3,468.0000	0.347	0	0	0
23/10/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,057.0000	3,069.0000	0.393	0	0	0
23/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	232.0000	227.0000	(2.155)	0	0	0
23/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,262.0000	2,273.0000	0.486	0	0	0
23/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,206.0000	4,218.0000	0.285	0	0	0
23/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	644.0000	652.0000	1.242	0	0	0
23/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,212.0000	2,224.0000	0.542	0	0	0
23/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,596.0000	7,584.0000	(0.158)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
23/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,064.0000	2,076.0000	0.581	0	0	0
23/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,473.0000	1,485.0000	0.815	0	0	0
23/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	172.0000	168.0000	(2.326)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,795.0000	7,784.0000	(0.141)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,597.0000	5,586.0000	(0.197)	0	0	0
23/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,084.0000	1,098.0000	1.292	0	0	0
23/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	488.0000	495.0000	1.434	0	0	0
23/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	77.0000	77.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,460.0000	2,472.0000	0.488	0	0	0
23/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,852.0000	3,841.0000	(0.286)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	610.0000	618.0000	1.311	0	0	0
23/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,822.0000	1,809.0000	(0.714)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	302.0000	297.0000	(1.656)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,207.0000	3,218.0000	0.343	0	0	0
23/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,424.0000	1,437.0000	0.913	0	0	0
23/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,633.0000	1,621.0000	(0.735)	0	0	0
23/10/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	578.0000	586.0000	1.384	0	0	0
23/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,745.0000	7,734.0000	(0.142)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	191.0000	187.0000	(2.094)	0	0	0
23/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,410.0000	2,422.0000	0.498	0	0	0
23/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,522.0000	1,534.0000	0.788	0	0	0
23/10/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,747.0000	5,735.0000	(0.209)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,952.0000	3,940.0000	(0.304)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	138.0000	135.0000	(2.174)	0	0	0
23/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	408.0000	415.0000	1.716	0	0	0
23/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,406.0000	3,418.0000	0.352	0	0	0
23/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,498.0000	5,486.0000	(0.218)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,605.0000	3,593.0000	(0.333)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,506.0000	3,495.0000	(0.314)	0	0	0
23/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,680.0000	1,668.0000	(0.714)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	12.0000	12.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,375.0000	1,388.0000	0.945	0	0	0
23/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,586.0000	1,574.0000	(0.757)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,654.0000	3,643.0000	(0.301)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,496.0000	7,484.0000	(0.160)	0	0	0
23/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,646.0000	7,634.0000	(0.157)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,727.0000	1,715.0000	(0.695)	0	0	0
23/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,753.0000	3,742.0000	(0.293)	0	0	0
23/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,647.0000	5,635.0000	(0.213)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,278.0000	1,291.0000	1.017	0	0	0
23/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,947.0000	5,935.0000	(0.202)	0	0	0
23/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,156.0000	4,168.0000	0.289	0	0	0
23/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
23/10/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,965.0000	1,952.0000	(0.662)	0	0	0
23/10/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,157.0000	3,169.0000	0.380	0	0	0
23/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,897.0000	5,885.0000	(0.203)	0	0	0
23/10/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
23/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,181.0000	1,194.0000	1.101	0	0	0
23/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	155.0000	151.0000	(2.581)	0	0	0
23/10/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,113.0000	2,125.0000	0.568	0	0	0
23/10/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,163.0000	2,174.0000	0.509	0	0	0
23/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,107.0000	3,119.0000	0.386	0	0	0
23/10/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2009	ZAAD 2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/10/2009	ZAAD 2010/06/14	8.85	Put	Currency Future	1,917.0000	1,905.0000	(0.626)	0	0	0
23/10/2009	ZAAD 2010/06/14	5.90	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
23/10/2009	ZAAD 2010/06/14	2.95	Call	Currency Future	4,056.0000	4,068.0000	0.296	0	0	0
23/10/2009	ZAAD 2010/06/14	10.90	Put	Currency Future	3,902.0000	3,890.0000	(0.308)	0	0	0
23/10/2009	ZAAD 2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/10/2009	ZAAD 2010/06/14	8.90	Call	Currency Future	70.0000	70.0000	-	0	0	0
23/10/2009	ZAAD 2010/06/14	5.90	Call	Currency Future	1,132.0000	1,146.0000	1.237	0	0	0
23/10/2009	ZAAD 2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/10/2009	ZAAD 2010/06/14	2.90	Call	Currency Future	4,106.0000	4,118.0000	0.292	0	0	0
23/10/2009	ZAAD 2010/06/14	14.90	Put	Currency Future	7,895.0000	7,884.0000	(0.139)	0	0	0
23/10/2009	ZAAD 2010/06/14	10.90	Call	Currency Future	8.0000	8.0000	-	0	0	0

**Grand Total:** **1,047,733**