



Derivatives High/Low Report

High/Low for 27/10/2009

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
27/10/2009	\$ / R 2009/12/14			Currency Future	7.6228	7.7279	1.379	7.7500	7.6500	350,545
27/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
27/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,006.0000	911.0000	(9.443)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,727.0000	4,622.0000	(2.221)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,027.0000	5,922.0000	(1.742)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	224.0000	287.0000	28.125	0	0	39
27/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	293.0000	233.0000	(20.478)	0	0	200
27/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	65.0000	86.0000	32.308	0	0	87
27/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
27/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
27/10/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	697.0000	795.0000	14.060	0	0	0
27/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,823.0000	2,928.0000	3.719	0	0	0
27/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,723.0000	2,828.0000	3.856	0	0	0
27/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	178.0000	139.0000	(21.910)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	959.0000	865.0000	(9.802)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,728.0000	2,624.0000	(3.812)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,477.0000	5,372.0000	(1.917)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,927.0000	4,822.0000	(2.131)	0	0	0
27/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,427.0000	6,322.0000	(1.634)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	201.0000	159.0000	(20.896)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
27/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
27/10/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,325.0000	1,430.0000	7.925	0	0	0
27/10/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	399.0000	329.0000	(17.544)	0	0	100
27/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	642.0000	558.0000	(13.084)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	913.0000	819.0000	(10.296)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,784.0000	1,682.0000	(5.717)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,489.0000	1,388.0000	(6.783)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,127.0000	6,022.0000	(1.714)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,227.0000	5,122.0000	(2.009)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,629.0000	2,524.0000	(3.994)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,323.0000	3,428.0000	3.160	0	0	0
27/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,277.0000	7,172.0000	(1.443)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	121.0000	157.0000	29.752	0	0	1,700
27/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,928.0000	2,823.0000	(3.586)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
27/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
27/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
27/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,027.0000	3,922.0000	(2.607)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	149.0000	191.0000	28.188	0	0	0
27/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,527.0000	7,422.0000	(1.395)	0	0	0
27/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,723.0000	1,829.0000	6.152	0	0	0
27/10/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	251.0000	317.0000	26.295	0	0	0
27/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	166.0000	211.0000	27.108	0	0	0
27/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	136.0000	105.0000	(22.794)	0	0	10
27/10/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,828.0000	2,723.0000	(3.713)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,082.0000	1,978.0000	(4.995)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	3.30	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
27/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	74.0000	55.0000	(25.676)	0	0	100
27/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	251.0000	317.0000	26.295	0	0	0
27/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,377.0000	5,272.0000	(1.953)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	697.0000	795.0000	14.060	0	0	0
27/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	327.0000	263.0000	(19.572)	0	0	0
27/10/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	447.0000	533.0000	19.239	0	0	0
27/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	309.0000	383.0000	23.948	0	0	0
27/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	43.0000	58.0000	34.884	0	0	247
27/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,834.0000	1,731.0000	(5.616)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
27/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,727.0000	4,622.0000	(2.221)	0	0	0
27/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,323.0000	4,428.0000	2.429	0	0	0
27/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,323.0000	2,428.0000	4.520	0	0	0
27/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	485.0000	574.0000	18.351	0	0	0
27/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	309.0000	383.0000	23.948	0	0	21
27/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,777.0000	5,672.0000	(1.818)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,077.0000	4,972.0000	(2.068)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,327.0000	4,222.0000	(2.427)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
27/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	362.0000	295.0000	(18.508)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	686.0000	600.0000	(12.536)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	89.0000	116.0000	30.337	0	0	100
27/10/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
27/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	820.0000	730.0000	(10.976)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,677.0000	5,572.0000	(1.850)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,277.0000	4,172.0000	(2.455)	0	0	0
27/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,973.0000	3,078.0000	3.532	0	0	0
27/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,127.0000	7,022.0000	(1.473)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	59.0000	77.0000	30.508	0	0	100
27/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,977.0000	6,872.0000	(1.505)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,477.0000	4,372.0000	(2.345)	0	0	0
27/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	17.0000	22.0000	29.412	0	0	15,512
27/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
27/10/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,973.0000	2,078.0000	5.322	0	0	0
27/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,225.0000	1,330.0000	8.571	0	0	0
27/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/10/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,529.0000	2,425.0000	(4.112)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,027.0000	1,132.0000	10.224	0	0	0
27/10/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	99.0000	128.0000	29.293	126	126	2,610
27/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	11,185
27/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
27/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,277.0000	4,172.0000	(2.455)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,727.0000	3,622.0000	(2.817)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,727.0000	5,622.0000	(1.833)	0	0	0
27/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,374.0000	1,479.0000	7.642	0	0	0
27/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	62.0000	46.0000	(25.806)	0	0	5,100
27/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	178.0000	139.0000	(21.910)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	642.0000	558.0000	(13.084)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	39.0000	52.0000	33.333	0	0	0
27/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,023.0000	2,128.0000	5.190	0	0	0
27/10/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	476.0000	400.0000	(15.966)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	135.0000	173.0000	28.148	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,677.0000	4,572.0000	(2.245)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,883.0000	1,781.0000	(5.417)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,877.0000	3,772.0000	(2.708)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,827.0000	6,722.0000	(1.538)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	6.0000	8.0000	33.333	0	0	3,000
27/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,686.0000	1,584.0000	(6.050)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,230.0000	2,127.0000	(4.619)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,624.0000	1,729.0000	6.466	0	0	0
27/10/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
27/10/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,623.0000	2,728.0000	4.003	0	0	0
27/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,477.0000	7,372.0000	(1.404)	0	0	0
27/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	437.0000	364.0000	(16.705)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,373.0000	2,478.0000	4.425	0	0	0
27/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,223.0000	3,328.0000	3.258	0	0	0
27/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	109.0000	142.0000	30.275	0	0	200
27/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	80.0000	105.0000	31.250	0	0	0
27/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	959.0000	865.0000	(9.802)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,977.0000	3,872.0000	(2.640)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	87.0000	65.0000	(25.287)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	835.0000	936.0000	12.096	0	0	0
27/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,027.0000	4,922.0000	(2.089)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	978.0000	1,082.0000	10.634	0	0	0
27/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,983.0000	1,879.0000	(5.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,177.0000	7,072.0000	(1.463)	0	0	0
27/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,373.0000	3,478.0000	3.113	0	0	0
27/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,223.0000	2,328.0000	4.723	0	0	0
27/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	65.0000	86.0000	32.308	0	0	0
27/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	775.0000	686.0000	(11.484)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,377.0000	4,272.0000	(2.399)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	866.0000	774.0000	(10.624)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,777.0000	4,672.0000	(2.198)	0	0	0
27/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,627.0000	7,522.0000	(1.377)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	48.0000	63.0000	31.250	0	0	50
27/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	557.0000	477.0000	(14.363)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
27/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,878.0000	2,773.0000	(3.648)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,577.0000	5,472.0000	(1.883)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,587.0000	1,486.0000	(6.364)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,280.0000	2,176.0000	(4.561)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	48.0000	63.0000	31.250	0	0	0
27/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,834.0000	1,731.0000	(5.616)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,377.0000	3,273.0000	(3.080)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,677.0000	7,572.0000	(1.368)	0	0	0
27/10/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,527.0000	6,422.0000	(1.609)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,330.0000	2,226.0000	(4.464)	0	0	0
27/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,674.0000	1,779.0000	6.272	0	0	0
27/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	775.0000	686.0000	(11.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	53.0000	70.0000	32.075	0	0	0
27/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
27/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,827.0000	5,722.0000	(1.802)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	882.0000	984.0000	11.565	0	0	0
27/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,327.0000	8,222.0000	(1.261)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	39.0000	52.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
27/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	516.0000	438.0000	(15.116)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,423.0000	2,528.0000	4.333	0	0	0
27/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	730.0000	642.0000	(12.055)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,177.0000	5,072.0000	(2.028)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,873.0000	2,978.0000	3.655	0	0	0
27/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,474.0000	1,579.0000	7.123	0	0	0
27/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,176.0000	1,280.0000	8.844	0	0	0
27/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,827.0000	3,722.0000	(2.744)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	10.0000	13.0000	30.000	0	0	100
27/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	341.0000	418.0000	22.581	0	0	13,513
27/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	866.0000	774.0000	(10.624)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,579.0000	2,474.0000	(4.071)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,873.0000	1,978.0000	5.606	0	0	0
27/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	118.0000	90.0000	(23.729)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,587.0000	1,486.0000	(6.364)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	53.0000	70.0000	32.075	0	0	0
27/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,327.0000	7,222.0000	(1.433)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,423.0000	3,528.0000	3.067	0	0	0
27/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	72.0000	95.0000	31.944	0	0	0
27/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,777.0000	7,672.0000	(1.350)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,473.0000	2,578.0000	4.246	0	0	0
27/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,577.0000	4,472.0000	(2.294)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	20.0000	27.0000	35.000	0	0	75
27/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,278.0000	3,173.0000	(3.203)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,877.0000	5,772.0000	(1.787)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,927.0000	7,822.0000	(1.325)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,473.0000	3,578.0000	3.023	0	0	0
27/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,673.0000	2,778.0000	3.928	0	0	0
27/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	156.0000	121.0000	(22.436)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,294.0000	1,195.0000	(7.651)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	516.0000	438.0000	(15.116)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,427.0000	3,323.0000	(3.035)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,277.0000	5,172.0000	(1.990)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,527.0000	8,422.0000	(1.231)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,327.0000	6,222.0000	(1.660)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	136.0000	105.0000	(22.794)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,424.0000	1,529.0000	7.374	0	0	0
27/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	599.0000	517.0000	(13.689)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,077.0000	3,972.0000	(2.575)	0	0	0
27/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,073.0000	4,178.0000	2.578	0	0	0
27/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,773.0000	2,878.0000	3.787	0	0	0
27/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,173.0000	2,278.0000	4.832	0	0	0
27/10/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,673.0000	3,778.0000	2.859	0	0	0
27/10/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	52.0000	38.0000	(26.923)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	261.0000	204.0000	(21.839)	0	0	0
27/10/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	89.0000	116.0000	30.337	0	0	0
27/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,686.0000	1,584.0000	(6.050)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	410.0000	493.0000	20.244	0	0	0
27/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	730.0000	642.0000	(12.055)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,391.0000	1,291.0000	(7.189)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
27/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,727.0000	7,622.0000	(1.359)	0	0	0
27/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,427.0000	8,322.0000	(1.246)	0	0	0
27/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,197.0000	1,099.0000	(8.187)	0	0	0
27/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,573.0000	2,678.0000	4.081	0	0	0
27/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,427.0000	4,322.0000	(2.372)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	100
27/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	203.0000	259.0000	27.586	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	166.0000	211.0000	27.108	0	0	0
27/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,577.0000	8,472.0000	(1.224)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	24.0000	32.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,377.0000	6,272.0000	(1.647)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,077.0000	1,181.0000	9.656	0	0	0
27/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,823.0000	1,928.0000	5.760	0	0	0
27/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	652.0000	749.0000	14.877	0	0	0
27/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,101.0000	1,004.0000	(8.810)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,978.0000	2,873.0000	(3.526)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,342.0000	1,243.0000	(7.377)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,773.0000	1,878.0000	5.922	0	0	0
27/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	293.0000	233.0000	(20.478)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,577.0000	6,472.0000	(1.596)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,177.0000	5,072.0000	(2.028)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,574.0000	1,679.0000	6.671	0	0	0
27/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	374.0000	455.0000	21.658	0	0	0
27/10/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	230.0000	181.0000	(21.304)	0	0	0
27/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	183.0000	232.0000	26.776	0	0	0
27/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,933.0000	1,830.0000	(5.329)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,330.0000	2,226.0000	(4.464)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,227.0000	4,122.0000	(2.484)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,677.0000	8,572.0000	(1.210)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	149.0000	191.0000	28.188	0	0	10
27/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
27/10/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,735.0000	1,633.0000	(5.879)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,927.0000	3,822.0000	(2.674)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	788.0000	889.0000	12.817	0	0	0
27/10/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,173.0000	3,278.0000	3.309	0	0	0
27/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	183.0000	232.0000	26.776	0	0	1,000
27/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	327.0000	263.0000	(19.572)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,538.0000	1,437.0000	(6.567)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,178.0000	3,073.0000	(3.304)	0	0	0
27/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,227.0000	7,122.0000	(1.453)	0	0	0
27/10/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,227.0000	8,122.0000	(1.276)	0	0	0
27/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	102.0000	77.0000	(24.510)	0	0	0
27/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,677.0000	4,572.0000	(2.245)	0	0	0
27/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,227.0000	4,122.0000	(2.484)	0	0	0
27/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,228.0000	3,123.0000	(3.253)	0	0	0
27/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	261.0000	204.0000	(21.839)	0	0	0
27/10/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,077.0000	5,972.0000	(1.728)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,177.0000	6,072.0000	(1.700)	0	0	0
27/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	183.0000	232.0000	26.776	0	0	0
27/10/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,677.0000	6,572.0000	(1.573)	0	0	0
27/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,927.0000	6,822.0000	(1.516)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,227.0000	6,122.0000	(1.686)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,777.0000	8,672.0000	(1.196)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,477.0000	5,372.0000	(1.917)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,023.0000	3,128.0000	3.473	0	0	0
27/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	609.0000	704.0000	15.599	0	0	0
27/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,777.0000	6,672.0000	(1.549)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,294.0000	1,195.0000	(7.651)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,429.0000	2,325.0000	(4.282)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	20.0000	27.0000	35.000	0	0	0
27/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,727.0000	5,622.0000	(1.833)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,827.0000	8,722.0000	(1.190)	0	0	0
27/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	36.0000	26.0000	(27.778)	0	0	0
27/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	525.0000	616.0000	17.333	0	0	0
27/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	109.0000	142.0000	30.275	0	0	0
27/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,379.0000	2,276.0000	(4.330)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,197.0000	1,099.0000	(8.187)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,277.0000	6,172.0000	(1.673)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	437.0000	364.0000	(16.705)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,977.0000	4,872.0000	(2.110)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,623.0000	3,728.0000	2.898	0	0	0
27/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,126.0000	1,231.0000	9.325	0	0	0
27/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,727.0000	6,622.0000	(1.561)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,181.0000	2,077.0000	(4.768)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,777.0000	3,672.0000	(2.780)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,727.0000	8,622.0000	(1.203)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,245.0000	1,147.0000	(7.871)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	742.0000	841.0000	13.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,573.0000	3,678.0000	2.939	0	0	0
27/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,723.0000	3,828.0000	2.820	0	0	0
27/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
27/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,123.0000	2,228.0000	4.946	0	0	0
27/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,082.0000	1,978.0000	(4.995)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,529.0000	2,425.0000	(4.112)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	279.0000	349.0000	25.090	0	0	747
27/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,277.0000	8,172.0000	(1.269)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
27/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,027.0000	4,922.0000	(2.089)	0	0	0
27/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,877.0000	6,772.0000	(1.527)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,149.0000	1,052.0000	(8.442)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,177.0000	4,072.0000	(2.514)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,054.0000	958.0000	(9.108)	0	0	0
27/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,627.0000	8,522.0000	(1.217)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,877.0000	4,772.0000	(2.153)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,377.0000	8,272.0000	(1.253)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,877.0000	8,772.0000	(1.183)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,275.0000	1,380.0000	8.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,524.0000	1,629.0000	6.890	0	0	0
27/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,123.0000	4,228.0000	2.547	0	0	0
27/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,627.0000	6,522.0000	(1.584)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
27/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,773.0000	3,878.0000	2.783	0	0	0
27/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	566.0000	660.0000	16.608	0	0	0
27/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,101.0000	1,004.0000	(8.810)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,273.0000	2,378.0000	4.619	0	0	0
27/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,977.0000	5,872.0000	(1.757)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,342.0000	1,243.0000	(7.377)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	43.0000	32.0000	(25.581)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,877.0000	7,772.0000	(1.333)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
27/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,477.0000	6,372.0000	(1.621)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,273.0000	3,378.0000	3.208	0	0	0
27/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,577.0000	3,472.0000	(2.935)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,827.0000	7,722.0000	(1.342)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	26.0000	35.0000	34.615	0	0	0
27/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,627.0000	3,522.0000	(2.895)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,477.0000	8,372.0000	(1.239)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,054.0000	958.0000	(9.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	7,977.0000	7,872.0000	(1.316)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,230.0000	2,127.0000	(4.619)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
27/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,477.0000	4,372.0000	(2.345)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,006.0000	911.0000	(9.443)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,523.0000	3,628.0000	2.980	0	0	0
27/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,523.0000	2,628.0000	4.162	0	0	0
27/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	24.0000	32.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,489.0000	1,388.0000	(6.783)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,973.0000	4,078.0000	2.643	0	0	0
27/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,227.0000	5,122.0000	(2.009)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,579.0000	2,474.0000	(4.071)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
27/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	26.0000	35.0000	34.615	0	0	0
27/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,427.0000	5,322.0000	(1.935)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,983.0000	1,879.0000	(5.245)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	261.0000	204.0000	(21.839)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,223.0000	4,328.0000	2.486	0	0	0
27/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,479.0000	2,375.0000	(4.195)	0	0	0
27/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,123.0000	3,228.0000	3.362	0	0	0
27/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,273.0000	4,378.0000	2.457	0	0	0
27/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,778.0000	2,674.0000	(3.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,927.0000	5,822.0000	(1.772)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,027.0000	7,922.0000	(1.308)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,678.0000	2,574.0000	(3.883)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,032.0000	1,929.0000	(5.069)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,327.0000	5,222.0000	(1.971)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,627.0000	4,522.0000	(2.269)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,177.0000	4,072.0000	(2.514)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,028.0000	2,923.0000	(3.468)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,636.0000	1,535.0000	(6.174)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,178.0000	3,073.0000	(3.304)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,027.0000	3,922.0000	(2.607)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	485.0000	574.0000	18.351	0	0	0
27/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
27/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	62.0000	46.0000	(25.806)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,128.0000	3,023.0000	(3.357)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,427.0000	3,323.0000	(3.035)	0	0	0
27/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,127.0000	4,022.0000	(2.544)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,827.0000	4,722.0000	(2.175)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,131.0000	2,028.0000	(4.833)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,127.0000	8,022.0000	(1.292)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,677.0000	3,572.0000	(2.856)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,479.0000	2,375.0000	(4.195)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,527.0000	3,422.0000	(2.977)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,073.0000	4,178.0000	2.578	0	0	0
27/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,677.0000	3,572.0000	(2.856)	0	0	0
27/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,245.0000	1,147.0000	(7.871)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,073.0000	3,178.0000	3.417	0	0	0
27/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
27/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,073.0000	2,178.0000	5.065	0	0	0
27/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,477.0000	3,372.0000	(3.020)	0	0	0
27/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
27/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
27/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	4,023.0000	4,128.0000	2.610	0	0	0
27/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,928.0000	2,823.0000	(3.586)	0	0	0
27/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,873.0000	3,978.0000	2.711	0	0	0
27/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,927.0000	3,822.0000	(2.674)	0	0	0
27/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,077.0000	7,972.0000	(1.300)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
27/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,328.0000	3,223.0000	(3.155)	0	0	0
27/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,527.0000	4,422.0000	(2.319)	0	0	0
27/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,078.0000	2,973.0000	(3.411)	0	0	0
27/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,627.0000	5,522.0000	(1.866)	0	0	0
27/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,077.0000	1,181.0000	9.656	0	0	0
27/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,923.0000	2,028.0000	5.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	930.0000	1,033.0000	11.075	0	0	0
27/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,923.0000	3,028.0000	3.592	0	0	0
27/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,923.0000	4,028.0000	2.677	0	0	0
27/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,177.0000	8,072.0000	(1.284)	0	0	0
27/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,173.0000	4,278.0000	2.516	0	0	0
27/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,823.0000	3,928.0000	2.747	0	0	0
27/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,823.0000	2,928.0000	3.719	0	0	0
27/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,173.0000	3,278.0000	3.309	0	0	0
27/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,173.0000	2,278.0000	4.832	0	0	0
27/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	835.0000	936.0000	12.096	0	0	0
27/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,823.0000	1,928.0000	5.760	0	0	0
27/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,176.0000	1,280.0000	8.844	0	0	0
27/10/2009	\$ / R	2010/03/15			Currency Future	7.7548	7.8621	1.384	7.8600	7.7900	30,967
27/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	393.0000	461.0000	17.303	0	0	350
27/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	338.0000	299.0000	(11.538)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
27/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,119.0000	3,017.0000	(3.270)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	52.0000	63.0000	21.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,147.0000	2,050.0000	(4.518)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,235.0000	1,339.0000	8.421	0	0	0
27/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
27/10/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,532.0000	1,441.0000	(5.940)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	186.0000	162.0000	(12.903)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,956.0000	1,860.0000	(4.908)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	87.0000	103.0000	18.391	0	0	0
27/10/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	923.0000	1,020.0000	10.509	0	0	0
27/10/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,453.0000	4,350.0000	(2.313)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	123.0000	106.0000	(13.821)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	150.0000	179.0000	19.333	0	0	0
27/10/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,098.0000	4,996.0000	(2.001)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,440.0000	1,351.0000	(6.181)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	7.0000	12.0000	71.429	0	0	0
27/10/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	842.0000	937.0000	11.283	0	0	0
27/10/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,776.0000	2,676.0000	(3.602)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	94.0000	113.0000	20.213	0	0	0
27/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	87.0000	75.0000	(13.793)	0	0	4,005
27/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	338.0000	299.0000	(11.538)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,824.0000	2,724.0000	(3.541)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
27/10/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	591.0000	674.0000	14.044	0	0	0
27/10/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	728.0000	818.0000	12.363	0	0	0
27/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
27/10/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,861.0000	1,766.0000	(5.105)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,107.0000	4,004.0000	(2.508)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	63.0000	75.0000	19.048	0	0	0
27/10/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,305.0000	3,412.0000	3.238	0	0	0
27/10/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,424.0000	1,529.0000	7.374	0	0	0
27/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	471.0000	546.0000	15.924	0	0	15,890
27/10/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	789.0000	718.0000	(8.999)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	71.0000	84.0000	18.310	0	0	0
27/10/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1.0000	3.0000	200.000	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
27/10/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,896.0000	5,792.0000	(1.764)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,908.0000	1,813.0000	(4.979)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,862.0000	1,967.0000	5.639	0	0	0
27/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	224.0000	196.0000	(12.500)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,655.0000	3,762.0000	2.927	0	0	0
27/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	331.0000	386.0000	16.616	0	0	4,000
27/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	194.0000	230.0000	18.557	0	0	0
27/10/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,727.0000	2,627.0000	(3.667)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
27/10/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,497.0000	5,394.0000	(1.874)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
27/10/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	529.0000	608.0000	14.934	0	0	0
27/10/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,407.0000	2,514.0000	4.445	0	0	0
27/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	426.0000	374.0000	(12.207)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	996.0000	917.0000	(7.932)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,766.0000	1,672.0000	(5.323)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
27/10/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
27/10/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,255.0000	4,153.0000	(2.397)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	65.0000	78.0000	20.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
27/10/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	103.0000	123.0000	19.417	0	0	0
27/10/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	829.0000	756.0000	(8.806)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,038.0000	959.0000	(7.611)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
27/10/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,196.0000	6,091.0000	(1.695)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,096.0000	1,199.0000	9.398	0	0	0
27/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	143.0000	171.0000	19.580	0	0	0
27/10/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	80.0000	95.0000	18.750	0	0	0
27/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	40.0000	49.0000	22.500	0	0	0
27/10/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,348.0000	1,261.0000	(6.454)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,059.0000	2,166.0000	5.197	0	0	0
27/10/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,082.0000	1,001.0000	(7.486)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,625.0000	1,533.0000	(5.662)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/10/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,282.0000	1,386.0000	8.112	0	0	0
27/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,308.0000	2,414.0000	4.593	0	0	0
27/10/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	136.0000	163.0000	19.853	0	0	0
27/10/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,243.0000	2,145.0000	(4.369)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	76.0000	91.0000	19.737	0	0	0
27/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,706.0000	2,813.0000	3.954	0	0	0
27/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,050.0000	1,153.0000	9.810	0	0	0
27/10/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	634.0000	570.0000	(10.095)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	73.0000	88.0000	20.548	0	0	0
27/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	47.0000	58.0000	23.404	0	0	0
27/10/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,198.0000	5,095.0000	(1.982)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,672.0000	1,579.0000	(5.562)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	526.0000	468.0000	(11.027)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,719.0000	1,626.0000	(5.410)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,435.0000	2,337.0000	(4.025)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,365.0000	3,263.0000	(3.031)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
27/10/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	7.0000	12.0000	71.429	0	0	0
27/10/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,715.0000	1,820.0000	6.122	0	0	0
27/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,010.0000	2,116.0000	5.274	0	0	0
27/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	266.0000	234.0000	(12.030)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	281.0000	330.0000	17.438	0	0	0
27/10/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/10/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	2.0000	6.0000	200.000	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
27/10/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,329.0000	1,433.0000	7.825	0	0	0
27/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	239.0000	282.0000	17.992	0	0	279
27/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,435.0000	2,337.0000	(4.025)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
27/10/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,397.0000	5,294.0000	(1.908)	0	0	0
27/10/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,355.0000	4,462.0000	2.457	0	0	0
27/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,906.0000	3,013.0000	3.682	0	0	0
27/10/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,006.0000	3,113.0000	3.560	0	0	0
27/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	266.0000	234.0000	(12.030)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	40.0000	49.0000	22.500	0	0	0
27/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	87.0000	103.0000	18.391	0	0	0
27/10/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,678.0000	2,578.0000	(3.734)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,502.0000	4,400.0000	(2.266)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,656.0000	2,763.0000	4.029	0	0	0
27/10/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	266.0000	313.0000	17.669	0	0	5,000
27/10/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,414.0000	3,312.0000	(2.988)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,532.0000	1,441.0000	(5.940)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
27/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,911.0000	2,017.0000	5.547	0	0	0
27/10/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,258.0000	2,365.0000	4.739	0	0	0
27/10/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	562.0000	501.0000	(10.854)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	137.0000	119.0000	(13.139)	0	0	110
27/10/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	953.0000	876.0000	(8.080)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,004.0000	1,908.0000	(4.790)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,248.0000	5,145.0000	(1.963)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,055.0000	3,163.0000	3.535	0	0	0
27/10/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	692.0000	781.0000	12.861	0	0	0
27/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,873.0000	2,773.0000	(3.481)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,647.0000	5,543.0000	(1.842)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,405.0000	3,512.0000	3.142	0	0	0
27/10/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	710.0000	642.0000	(9.577)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	184.0000	218.0000	18.478	0	0	0
27/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,440.0000	1,351.0000	(6.181)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
27/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	215.0000	254.0000	18.140	0	0	0
27/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	471.0000	546.0000	15.924	0	0	0
27/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,142.0000	1,245.0000	9.019	0	0	0
27/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,455.0000	3,562.0000	3.097	0	0	0
27/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,346.0000	6,241.0000	(1.655)	0	0	0
27/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	313.0000	276.0000	(11.821)	0	0	0
27/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	252.0000	297.0000	17.857	0	0	0
27/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	94.0000	113.0000	20.213	0	0	0
27/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,629.0000	2,530.0000	(3.766)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	882.0000	978.0000	10.884	0	0	0
27/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	5,000
27/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	63.0000	75.0000	19.048	0	0	0
27/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	803.0000	896.0000	11.582	0	0	0
27/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	500
27/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,595.0000	8,488.0000	(1.245)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,908.0000	1,813.0000	(4.979)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,464.0000	3,362.0000	(2.945)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
27/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,899.0000	4,797.0000	(2.082)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	624.0000	708.0000	13.462	0	0	0
27/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	98.0000	84.0000	(14.286)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	499.0000	576.0000	15.431	0	0	114
27/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	529.0000	608.0000	14.934	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
27/10/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,547.0000	5,443.0000	(1.875)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,922.0000	2,822.0000	(3.422)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,606.0000	2,713.0000	4.106	0	0	0
27/10/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,445.0000	8,338.0000	(1.267)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	244.0000	214.0000	(12.295)	0	0	200
27/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	224.0000	196.0000	(12.500)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	158.0000	188.0000	18.987	0	0	0
27/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
27/10/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
27/10/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,895.0000	7,788.0000	(1.355)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,856.0000	2,963.0000	3.746	0	0	0
27/10/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,347.0000	5,244.0000	(1.926)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	418.0000	488.0000	16.746	0	0	279
27/10/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	393.0000	461.0000	17.303	0	0	0
27/10/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,959.0000	3,856.0000	(2.602)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,824.0000	2,724.0000	(3.541)	0	0	0
27/10/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,205.0000	3,312.0000	3.339	0	0	0
27/10/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,446.0000	6,340.0000	(1.644)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,188.0000	1,292.0000	8.754	0	0	0
27/10/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	598.0000	535.0000	(10.535)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,761.0000	3,658.0000	(2.739)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,365.0000	3,263.0000	(3.031)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
27/10/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/10/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,377.0000	1,481.0000	7.553	0	0	0
27/10/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,666.0000	1,771.0000	6.303	0	0	0
27/10/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,355.0000	3,462.0000	3.189	0	0	0
27/10/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	395.0000	348.0000	(11.899)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
27/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
27/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
27/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,625.0000	1,533.0000	(5.662)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,105.0000	4,212.0000	2.607	0	0	0
27/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,208.0000	2,315.0000	4.846	0	0	0
27/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,850.0000	4,747.0000	(2.124)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	964.0000	1,063.0000	10.270	0	0	0
27/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	350.0000	410.0000	17.143	0	0	0
27/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,058.0000	3,955.0000	(2.538)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	80.0000	95.0000	18.750	0	0	0
27/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,646.0000	7,538.0000	(1.413)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
27/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,155.0000	3,263.0000	3.423	0	0	0
27/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	459.0000	404.0000	(11.983)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,956.0000	1,860.0000	(4.908)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,563.0000	3,460.0000	(2.891)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,746.0000	5,643.0000	(1.793)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,354.0000	4,251.0000	(2.366)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,357.0000	2,464.0000	4.540	0	0	0
27/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,159.0000	2,265.0000	4.910	0	0	0
27/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	175.0000	208.0000	18.857	0	0	0
27/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	313.0000	366.0000	16.933	0	0	0
27/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
27/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,099.0000	2,003.0000	(4.574)	0	0	0
27/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	124.0000	148.0000	19.355	0	0	0
27/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,457.0000	2,564.0000	4.355	0	0	0
27/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	364.0000	323.0000	(11.264)	0	0	100
27/10/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	52.0000	63.0000	21.154	0	0	28,586
27/10/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,513.0000	3,411.0000	(2.904)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,169.0000	1,086.0000	(7.100)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	169.0000	146.0000	(13.609)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,545.0000	8,438.0000	(1.252)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	559.0000	640.0000	14.490	0	0	0
27/10/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,846.0000	6,739.0000	(1.563)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	369.0000	435.0000	17.886	0	0	10
27/10/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,486.0000	1,396.0000	(6.057)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,596.0000	6,490.0000	(1.607)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	54.0000	65.0000	20.370	0	0	0
27/10/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/10/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,895.0000	8,788.0000	(1.203)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	204.0000	178.0000	(12.745)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,147.0000	2,050.0000	(4.518)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,020.0000	2,920.0000	(3.311)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	11.0000	16.0000	45.455	0	0	0
27/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
27/10/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,813.0000	1,918.0000	5.792	0	0	0
27/10/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,546.0000	6,440.0000	(1.619)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	227.0000	268.0000	18.062	0	0	0
27/10/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	25.0000	32.0000	28.000	0	0	0
27/10/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/10/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,896.0000	6,789.0000	(1.552)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	870.0000	796.0000	(8.506)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	672.0000	606.0000	(9.821)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,922.0000	2,822.0000	(3.422)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,696.0000	6,590.0000	(1.583)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,345.0000	8,238.0000	(1.282)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
27/10/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,156.0000	4,054.0000	(2.454)	0	0	0
27/10/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,447.0000	5,344.0000	(1.891)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	90.0000	108.0000	20.000	0	0	18,339
27/10/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,266.0000	3,165.0000	(3.092)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
27/10/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,949.0000	4,846.0000	(2.081)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,756.0000	2,863.0000	3.882	0	0	0
27/10/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	765.0000	857.0000	12.026	0	0	0
27/10/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	166.0000	198.0000	19.277	0	0	15,890
27/10/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
27/10/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,246.0000	6,141.0000	(1.681)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,303.0000	1,217.0000	(6.600)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,472.0000	1,577.0000	7.133	0	0	0
27/10/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,557.0000	2,663.0000	4.145	0	0	0
27/10/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	153.0000	132.0000	(13.725)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	21.0000	26.0000	23.810	0	0	18,339
27/10/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,645.0000	8,538.0000	(1.238)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,555.0000	3,662.0000	3.010	0	0	0
27/10/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	657.0000	744.0000	13.242	0	0	0
27/10/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	911.0000	836.0000	(8.233)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	113.0000	135.0000	19.469	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
27/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,695.0000	8,588.0000	(1.231)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,845.0000	8,738.0000	(1.210)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,316.0000	3,214.0000	(3.076)	0	0	0
27/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,258.0000	1,173.0000	(6.757)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,746.0000	6,640.0000	(1.571)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,552.0000	4,449.0000	(2.263)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,705.0000	3,812.0000	2.888	0	0	0
27/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,396.0000	6,290.0000	(1.657)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,846.0000	5,742.0000	(1.779)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,806.0000	2,913.0000	3.813	0	0	0
27/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	204.0000	242.0000	18.627	0	0	0
27/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,521.0000	1,625.0000	6.838	0	0	0
27/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,745.0000	8,638.0000	(1.224)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	7.0000	12.0000	71.429	0	0	28,586
27/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
27/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	71.0000	84.0000	18.310	0	0	0
27/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,764.0000	1,869.0000	5.952	0	0	0
27/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,496.0000	6,390.0000	(1.632)	0	0	0
27/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	108.0000	129.0000	19.444	0	0	0
27/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,662.0000	3,559.0000	(2.813)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,387.0000	2,289.0000	(4.106)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,766.0000	1,672.0000	(5.323)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,109.0000	2,215.0000	5.026	0	0	0
27/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,495.0000	8,388.0000	(1.260)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,295.0000	8,188.0000	(1.290)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,303.0000	1,217.0000	(6.600)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
27/10/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,146.0000	6,041.0000	(1.708)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
27/10/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/10/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
27/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,569.0000	1,674.0000	6.692	0	0	0
27/10/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	749.0000	680.0000	(9.212)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,795.0000	8,688.0000	(1.217)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/10/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,058.0000	3,955.0000	(2.538)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,168.0000	3,067.0000	(3.188)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,484.0000	2,385.0000	(3.986)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	8.0000	13.0000	62.500	0	0	0
27/10/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,105.0000	3,213.0000	3.478	0	0	0
27/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,796.0000	6,689.0000	(1.574)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
27/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
27/10/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,403.0000	4,301.0000	(2.317)	0	0	0
27/10/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,296.0000	6,191.0000	(1.668)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,414.0000	3,312.0000	(2.988)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
27/10/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,004.0000	1,908.0000	(4.790)	0	0	0
27/10/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	289.0000	254.0000	(12.111)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	12.0000	17.0000	41.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,046.0000	5,942.0000	(1.720)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
27/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,339.0000	2,241.0000	(4.190)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
27/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,617.0000	1,722.0000	6.494	0	0	0
27/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
27/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	444.0000	517.0000	16.441	0	0	27
27/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,646.0000	6,540.0000	(1.595)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,597.0000	5,493.0000	(1.858)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,701.0000	4,598.0000	(2.191)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,297.0000	5,194.0000	(1.944)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,245.0000	8,138.0000	(1.298)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	7,945.0000	7,838.0000	(1.347)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,795.0000	7,688.0000	(1.373)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,107.0000	4,004.0000	(2.508)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,601.0000	4,499.0000	(2.217)	0	0	0
27/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,255.0000	3,362.0000	3.287	0	0	0
27/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	99.0000	118.0000	19.192	0	0	0
27/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,304.0000	4,202.0000	(2.370)	0	0	0
27/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	108.0000	129.0000	19.444	0	0	0
27/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,394.0000	1,306.0000	(6.313)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,755.0000	3,862.0000	2.850	0	0	0
27/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,507.0000	2,614.0000	4.268	0	0	0
27/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
27/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,206.0000	4,103.0000	(2.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	47.0000	58.0000	23.404	0	0	0
27/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,235.0000	1,339.0000	8.421	0	0	0
27/10/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
27/10/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,208.0000	2,315.0000	4.846	0	0	0
27/10/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,505.0000	3,612.0000	3.053	0	0	0
27/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,096.0000	1,199.0000	9.398	0	0	0
27/10/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	4,055.0000	4,162.0000	2.639	0	0	0
27/10/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,205.0000	4,312.0000	2.545	0	0	0
27/10/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,971.0000	2,871.0000	(3.366)	0	0	0
27/10/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,581.0000	2,482.0000	(3.836)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,205.0000	3,312.0000	3.339	0	0	0
27/10/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
27/10/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
27/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	0.0000	5,892.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
27/10/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	49.0000	60.0000	22.449	0	0	0
27/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,168.0000	3,067.0000	(3.188)	0	0	0
27/10/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	0.0000	7,888.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,316.0000	3,214.0000	(3.076)	0	0	0
27/10/2009	\$ / R 2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,055.0000	3,163.0000	3.535	0	0	0
27/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	36.0000	44.0000	22.222	0	0	0
27/10/2009	\$ / R 2010/03/15	15.50	Put	Currency Future	7,745.0000	7,638.0000	(1.382)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
27/10/2009	\$ / R 2010/03/15	5.70	Put	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
27/10/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,243.0000	2,145.0000	(4.369)	0	0	0
27/10/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,052.0000	1,955.0000	(4.727)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,873.0000	2,773.0000	(3.481)	0	0	0
27/10/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,059.0000	2,166.0000	5.197	0	0	0
27/10/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
27/10/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,045.0000	7,938.0000	(1.330)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,339.0000	2,241.0000	(4.190)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,070.0000	2,968.0000	(3.322)	0	0	0
27/10/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,195.0000	2,098.0000	(4.419)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,125.0000	1,043.0000	(7.289)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,629.0000	2,530.0000	(3.766)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
27/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
27/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,387.0000	2,289.0000	(4.106)	0	0	0
27/10/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,214.0000	1,129.0000	(7.002)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
27/10/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	24.0000	31.0000	29.167	0	0	0
27/10/2009	\$ / R 2010/03/15	3.50	Call	Currency Future	4,255.0000	4,362.0000	2.515	0	0	0
27/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	36.0000	44.0000	22.222	0	0	0
27/10/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,605.0000	3,712.0000	2.968	0	0	0
27/10/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
27/10/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
27/10/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,148.0000	5,045.0000	(2.001)	0	0	0
27/10/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,395.0000	8,288.0000	(1.275)	0	0	0
27/10/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	37.0000	45.0000	21.622	0	0	0
27/10/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	45.0000	55.0000	22.222	0	0	0
27/10/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,532.0000	2,433.0000	(3.910)	0	0	0
27/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,291.0000	2,193.0000	(4.278)	0	0	0
27/10/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
27/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/03/15	3.60	Call	Currency Future	4,155.0000	4,262.0000	2.575	0	0	0
27/10/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,145.0000	8,038.0000	(1.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
27/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,750.0000	4,648.0000	(2.147)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,484.0000	2,385.0000	(3.986)	0	0	0
27/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	1,007.0000	1,108.0000	10.030	0	0	0
27/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	31.0000	29.167	0	0	0
27/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	54.0000	65.0000	20.370	0	0	0
27/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,581.0000	2,482.0000	(3.836)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
27/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,099.0000	2,003.0000	(4.574)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,217.0000	3,116.0000	(3.140)	0	0	0
27/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	297.0000	348.0000	17.172	0	0	0
27/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,070.0000	2,968.0000	(3.322)	0	0	0
27/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	492.0000	436.0000	(11.382)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,955.0000	4,062.0000	2.705	0	0	0
27/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
27/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,956.0000	3,063.0000	3.620	0	0	0
27/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,601.0000	4,499.0000	(2.217)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,960.0000	2,066.0000	5.408	0	0	0
27/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,651.0000	4,549.0000	(2.193)	0	0	0
27/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,563.0000	3,460.0000	(2.891)	0	0	0
27/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,800.0000	4,697.0000	(2.146)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,701.0000	3,598.0000	(2.783)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,096.0000	5,992.0000	(1.706)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,860.0000	3,757.0000	(2.668)	0	0	0
27/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,119.0000	3,017.0000	(3.270)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
27/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
27/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
27/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	76.0000	91.0000	19.737	0	0	0
27/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,810.0000	3,707.0000	(2.703)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,672.0000	1,579.0000	(5.562)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,009.0000	3,905.0000	(2.594)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,796.0000	5,693.0000	(1.777)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,095.0000	7,988.0000	(1.322)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,578.0000	1,487.0000	(5.767)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,905.0000	4,012.0000	2.740	0	0	0
27/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	83.0000	99.0000	19.277	0	0	0
27/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,696.0000	5,593.0000	(1.808)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
27/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
27/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
27/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,612.0000	3,510.0000	(2.824)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,711.0000	3,608.0000	(2.776)	0	0	0
27/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,946.0000	5,842.0000	(1.749)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,612.0000	3,510.0000	(2.824)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,305.0000	4,412.0000	2.485	0	0	0
27/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,305.0000	3,412.0000	3.238	0	0	0
27/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,909.0000	3,806.0000	(2.635)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,860.0000	3,757.0000	(2.668)	0	0	0
27/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
27/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
27/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
27/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
27/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,662.0000	3,559.0000	(2.813)	0	0	0
27/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,813.0000	1,719.0000	(5.185)	0	0	0
27/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,845.0000	7,738.0000	(1.364)	0	0	0
27/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,308.0000	2,414.0000	4.593	0	0	0
27/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,329.0000	1,433.0000	7.825	0	0	0
27/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,695.0000	7,588.0000	(1.391)	0	0	0
27/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,855.0000	3,962.0000	2.776	0	0	0
27/10/2009	\$ / R	2010/06/14			Currency Future	7.8866	7.9969	1.399	7.9400	7.9400	17,170
27/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	335.0000	380.0000	13.433	0	0	0
27/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	798.0000	733.0000	(8.145)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
27/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,648.0000	4,544.0000	(2.238)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,950.0000	2,061.0000	5.692	0	0	0
27/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
27/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	291.0000	260.0000	(10.653)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	13.0000	19.0000	46.154	0	0	0
27/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	522.0000	591.0000	13.218	0	0	21,795
27/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	463.0000	419.0000	(9.503)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
27/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	140.0000	159.0000	13.571	0	0	0
27/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,598.0000	4,494.0000	(2.262)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,891.0000	2,792.0000	(3.424)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,040.0000	3,149.0000	3.586	0	0	0
27/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
27/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,394.0000	2,504.0000	4.595	0	0	0
27/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	436.0000	394.0000	(9.633)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	951.0000	881.0000	(7.361)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,903.0000	1,812.0000	(4.782)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
27/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,180.0000	3,080.0000	(3.145)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,735.0000	5,630.0000	(1.831)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
27/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,255.0000	4,151.0000	(2.444)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,726.0000	6,622.0000	(1.546)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,228.0000	2,134.0000	(4.219)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,557.0000	2,460.0000	(3.794)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,667.0000	3,565.0000	(2.782)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
27/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,388.0000	3,498.0000	3.247	0	0	0
27/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,627.0000	6,522.0000	(1.584)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	499.0000	566.0000	13.427	0	0	0
27/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	836.0000	769.0000	(8.014)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	122.0000	138.0000	13.115	0	0	0
27/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	57.0000	66.0000	15.789	0	0	0
27/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
27/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	322.0000	366.0000	13.665	0	0	0
27/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	94.0000	107.0000	13.830	0	0	0
27/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,811.0000	1,722.0000	(4.914)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,636.0000	5,531.0000	(1.863)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	678.0000	757.0000	11.652	0	0	0
27/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	459.0000	520.0000	13.290	0	0	0
27/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	278.0000	316.0000	13.669	0	0	0
27/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,154.0000	1,077.0000	(6.672)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,135.0000	2,041.0000	(4.403)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,402.0000	4,298.0000	(2.363)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,863.0000	3,760.0000	(2.666)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,277.0000	3,176.0000	(3.082)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	240.0000	274.0000	14.167	0	0	0
27/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,510.0000	2,413.0000	(3.865)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
27/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
27/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,048.0000	2,159.0000	5.420	0	0	0
27/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	874.0000	806.0000	(7.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
27/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,141.0000	5,036.0000	(2.042)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	51.0000	59.0000	15.686	0	0	0
27/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,834.0000	5,729.0000	(1.800)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
27/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	258.0000	294.0000	13.953	0	0	0
27/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	310.0000	353.0000	13.871	0	0	0
27/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,700.0000	2,602.0000	(3.630)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	6.0000	13.0000	116.667	0	0	0
27/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,009.0000	1,104.0000	9.415	0	0	0
27/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	407.0000	460.0000	13.022	0	0	0
27/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
27/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,128.0000	1,230.0000	9.043	0	0	0
27/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,943.0000	4,839.0000	(2.104)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,072.0000	997.0000	(6.996)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	86.0000	99.0000	15.116	0	0	0
27/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
27/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
27/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	123.0000	107.0000	(13.008)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,765.0000	3,662.0000	(2.736)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,090.0000	3,199.0000	3.528	0	0	0
27/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
27/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,429.0000	6,324.0000	(1.633)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	570.0000	642.0000	12.632	0	0	0
27/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	96.0000	110.0000	14.583	0	0	0
27/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,630.0000	1,543.0000	(5.337)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
27/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,010.0000	3,907.0000	(2.569)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
27/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	620.0000	563.0000	(9.194)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,343.0000	1,450.0000	7.967	0	0	0
27/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	832.0000	919.0000	10.457	0	0	0
27/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	384.0000	346.0000	(9.896)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	196.0000	223.0000	13.776	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	362.0000	410.0000	13.260	0	0	0
27/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,746.0000	4,642.0000	(2.191)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,423.0000	3,322.0000	(2.951)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,157.0000	4,054.0000	(2.478)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,795.0000	2,697.0000	(3.506)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	195.0000	172.0000	(11.795)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	912.0000	843.0000	(7.566)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	725.0000	663.0000	(8.552)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	288.0000	328.0000	13.889	0	0	0
27/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	249.0000	284.0000	14.056	0	0	0
27/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,462.0000	2,367.0000	(3.859)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
27/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,541.0000	1,456.0000	(5.516)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
27/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
27/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,716.0000	3,613.0000	(2.772)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	27.0000	27.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	348.0000	395.0000	13.506	0	0	140
27/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,112.0000	1,037.0000	(6.745)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,182.0000	2,088.0000	(4.308)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,379.0000	6,274.0000	(1.646)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	231.0000	205.0000	(11.255)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,520.0000	3,419.0000	(2.869)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	13.0000	19.0000	46.154	0	0	0
27/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
27/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	491.0000	446.0000	(9.165)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,321.0000	2,227.0000	(4.050)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,870.0000	7,766.0000	(1.321)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	767.0000	851.0000	10.952	0	0	0
27/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
27/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,289.0000	3,398.0000	3.314	0	0	0
27/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,677.0000	6,572.0000	(1.573)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	799.0000	885.0000	10.763	0	0	0
27/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,409.0000	1,326.0000	(5.891)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	108.0000	124.0000	14.815	0	0	0
27/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,212.0000	1,317.0000	8.663	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	178.0000	203.0000	14.045	0	0	0
27/10/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,500.0000	4,396.0000	(2.311)	0	0	0
27/10/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	441.0000	497.0000	12.698	0	0	0
27/10/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,031.0000	958.0000	(7.081)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,135.0000	2,041.0000	(4.403)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	157.0000	179.0000	14.013	0	0	0
27/10/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
27/10/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
27/10/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	52.0000	60.0000	15.385	0	0	0
27/10/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	213.0000	188.0000	(11.737)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
27/10/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	384.0000	346.0000	(9.896)	0	0	0
27/10/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	554.0000	501.0000	(9.567)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	183.0000	209.0000	14.208	0	0	21,795
27/10/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,766.0000	1,677.0000	(5.040)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	96.0000	110.0000	14.583	0	0	0
27/10/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	167.0000	190.0000	13.772	0	0	0
27/10/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,814.0000	3,711.0000	(2.701)	0	0	0
27/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,047.0000	1,145.0000	9.360	0	0	0
27/10/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	866.0000	954.0000	10.162	0	0	0
27/10/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	268.0000	305.0000	13.806	0	0	0
27/10/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	232.0000	264.0000	13.793	0	0	0
27/10/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	152.0000	174.0000	14.474	0	0	0
27/10/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	99.0000	114.0000	15.152	0	0	0
27/10/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,890.0000	3,000.0000	3.806	0	0	0
27/10/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,795.0000	4,691.0000	(2.169)	0	0	0
27/10/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,295.0000	2,405.0000	4.793	0	0	0
27/10/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	622.0000	698.0000	12.219	0	0	390
27/10/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	179.0000	157.0000	(12.291)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	148.0000	169.0000	14.189	0	0	0
27/10/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,785.0000	5,679.0000	(1.832)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,617.0000	1,727.0000	6.803	0	0	0
27/10/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	299.0000	340.0000	13.712	0	0	0
27/10/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	690.0000	629.0000	(8.841)	0	0	0
27/10/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	991.0000	919.0000	(7.265)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,811.0000	1,722.0000	(4.914)	0	0	0
27/10/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,549.0000	4,445.0000	(2.286)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,433.0000	1,541.0000	7.537	0	0	0
27/10/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
27/10/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	336.0000	301.0000	(10.417)	0	0	130
27/10/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	596.0000	670.0000	12.416	0	0	0
27/10/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	761.0000	698.0000	(8.279)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
27/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	172.0000	196.0000	13.953	0	0	0
27/10/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
27/10/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,940.0000	3,050.0000	3.741	0	0	0
27/10/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
27/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
27/10/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,368.0000	8,263.0000	(1.255)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,664.0000	1,774.0000	6.611	0	0	0
27/10/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	359.0000	323.0000	(10.028)	0	0	0
27/10/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	522.0000	473.0000	(9.387)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,059.0000	3,956.0000	(2.538)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,088.0000	1,995.0000	(4.454)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	67.0000	77.0000	14.925	0	0	0
27/10/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,621.0000	7,517.0000	(1.365)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,845.0000	4,740.0000	(2.167)	0	0	0
27/10/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,097.0000	2,208.0000	5.293	0	0	0
27/10/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	313.0000	280.0000	(10.543)	0	0	0
27/10/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
27/10/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,638.0000	3,748.0000	3.024	0	0	0
27/10/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	459.0000	520.0000	13.290	0	0	0
27/10/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,195.0000	1,118.0000	(6.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	125.0000	142.0000	13.600	0	0	0
27/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,132.0000	6,026.0000	(1.729)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
27/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,758.0000	1,869.0000	6.314	0	0	0
27/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
27/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,189.0000	3,299.0000	3.449	0	0	0
27/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	570.0000	642.0000	12.632	0	0	0
27/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	522.0000	473.0000	(9.387)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
27/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
27/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,229.0000	3,128.0000	(3.128)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,497.0000	1,412.0000	(5.678)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	122.0000	138.0000	13.115	0	0	0
27/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,387.0000	4,497.0000	2.507	0	0	0
27/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
27/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	391.0000	443.0000	13.299	0	0	0
27/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,487.0000	5,382.0000	(1.914)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,206.0000	4,103.0000	(2.449)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	655.0000	596.0000	(9.008)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	46.0000	52.0000	13.043	0	0	21,978
27/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	148.0000	169.0000	14.189	0	0	0
27/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,741.0000	2,851.0000	4.013	0	0	0
27/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	649.0000	727.0000	12.018	0	0	0
27/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,196.0000	2,307.0000	5.055	0	0	0
27/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,949.0000	1,858.0000	(4.669)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,652.0000	2,555.0000	(3.658)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,190.0000	5,086.0000	(2.004)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,667.0000	8,562.0000	(1.211)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	136.0000	155.0000	13.971	0	0	0
27/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	89.0000	102.0000	14.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
27/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
27/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,557.0000	2,460.0000	(3.794)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,806.0000	1,917.0000	6.146	0	0	0
27/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	477.0000	542.0000	13.627	0	0	0
27/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	84.0000	96.0000	14.286	0	0	0
27/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,468.0000	8,363.0000	(1.240)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,256.0000	1,361.0000	8.360	0	0	0
27/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,857.0000	1,767.0000	(4.847)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	94.0000	107.0000	13.830	0	0	0
27/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,902.0000	2,013.0000	5.836	0	0	0
27/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,791.0000	2,900.0000	3.905	0	0	0
27/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	522.0000	591.0000	13.218	0	0	200
27/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	423.0000	478.0000	13.002	0	0	0
27/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,747.0000	2,649.0000	(3.568)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	587.0000	532.0000	(9.370)	0	0	0
27/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
27/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,843.0000	2,745.0000	(3.447)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,586.0000	1,499.0000	(5.485)	0	0	0
27/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	546.0000	616.0000	12.821	0	0	233
27/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,894.0000	4,790.0000	(2.125)	0	0	0
27/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,137.0000	4,247.0000	2.659	0	0	0
27/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
27/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	76.0000	87.0000	14.474	0	0	0
27/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,588.0000	3,698.0000	3.066	0	0	0
27/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	900.0000	990.0000	10.000	0	0	0
27/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	409.0000	369.0000	(9.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	132.0000	150.0000	13.636	0	0	0
27/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
27/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,642.0000	2,751.0000	4.126	0	0	0
27/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,339.0000	3,448.0000	3.264	0	0	0
27/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,592.0000	2,702.0000	4.244	0	0	0
27/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	164.0000	144.0000	(12.195)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	80.0000	91.0000	13.750	0	0	0
27/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
27/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,170.0000	1,273.0000	8.803	0	0	0
27/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,388.0000	1,496.0000	7.781	0	0	0
27/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,939.0000	2,840.0000	(3.368)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,995.0000	1,903.0000	(4.612)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,472.0000	3,370.0000	(2.938)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,344.0000	2,454.0000	4.693	0	0	0
27/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,875.0000	6,771.0000	(1.513)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	436.0000	394.0000	(9.633)	0	0	300
27/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	149.0000	130.0000	(12.752)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	144.0000	164.0000	13.889	0	0	0
27/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,275.0000	2,181.0000	(4.132)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	74.0000	85.0000	14.865	0	0	0
27/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,711.0000	1,821.0000	6.429	0	0	0
27/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
27/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
27/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,538.0000	3,648.0000	3.109	0	0	0
27/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	12.0000	18.0000	50.000	0	0	0
27/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,268.0000	8,164.0000	(1.258)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,330.0000	6,225.0000	(1.659)	0	0	0
27/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,987.0000	2,888.0000	(3.314)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,339.0000	5,234.0000	(1.967)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,586.0000	5,481.0000	(1.880)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,451.0000	4,347.0000	(2.337)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	4.0000	10.0000	150.000	0	0	0
27/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	3.0000	8.0000	166.667	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
27/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
27/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	11.0000	17.0000	54.545	0	0	0
27/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,240.0000	5,135.0000	(2.004)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,478.0000	6,374.0000	(1.605)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,146.0000	2,257.0000	5.172	0	0	0
27/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,688.0000	3,798.0000	2.983	0	0	0
27/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,720.0000	1,632.0000	(5.116)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,917.0000	8,811.0000	(1.189)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
27/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,618.0000	3,516.0000	(2.819)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,438.0000	5,333.0000	(1.931)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,318.0000	8,214.0000	(1.250)	0	0	0
27/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
27/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
27/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,374.0000	3,273.0000	(2.993)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,438.0000	3,548.0000	3.200	0	0	0
27/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
27/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
27/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	5.0000	11.0000	120.000	0	0	0
27/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,675.0000	1,588.0000	(5.194)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,925.0000	6,820.0000	(1.516)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,692.0000	2,801.0000	4.049	0	0	0
27/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,245.0000	2,356.0000	4.944	0	0	0
27/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	162.0000	185.0000	14.198	0	0	26,596
27/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	111.0000	127.0000	14.414	0	0	0
27/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,353.0000	4,249.0000	(2.389)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,717.0000	8,611.0000	(1.216)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	9.0000	125.000	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
27/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,543.0000	2,652.0000	4.286	0	0	0
27/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
27/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,567.0000	8,462.0000	(1.226)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,299.0000	1,405.0000	8.160	0	0	0
27/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,418.0000	8,313.0000	(1.247)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,443.0000	2,553.0000	4.503	0	0	0
27/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,990.0000	3,099.0000	3.645	0	0	0
27/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,571.0000	1,680.0000	6.938	0	0	0
27/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
27/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,577.0000	6,473.0000	(1.581)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,086.0000	1,187.0000	9.300	0	0	0
27/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
27/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,867.0000	8,761.0000	(1.195)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,537.0000	5,432.0000	(1.896)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,453.0000	1,369.0000	(5.781)	0	0	0
27/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,181.0000	6,076.0000	(1.699)	0	0	0
27/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	270.0000	240.0000	(11.111)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,998.0000	2,110.0000	5.606	0	0	0
27/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,289.0000	5,184.0000	(1.985)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,139.0000	3,249.0000	3.504	0	0	0
27/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,738.0000	3,848.0000	2.943	0	0	0
27/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	936.0000	1,027.0000	9.722	0	0	0
27/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	162.0000	185.0000	14.198	0	0	3,163
27/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	5.0000	12.0000	140.000	0	0	0
27/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	14.0000	20.0000	42.857	0	0	0
27/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
27/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
27/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
27/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,604.0000	2,508.0000	(3.687)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,169.0000	8,065.0000	(1.273)	0	0	0
27/10/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	707.0000	787.0000	11.315	0	0	0
27/10/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,326.0000	3,225.0000	(3.037)	0	0	0
27/10/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,817.0000	8,711.0000	(1.202)	0	0	0
27/10/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,615.0000	9,508.0000	(1.113)	0	0	0
27/10/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,617.0000	8,512.0000	(1.219)	0	0	0
27/10/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	202.0000	231.0000	14.356	0	0	0
27/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,042.0000	1,949.0000	(4.554)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,479.0000	1,587.0000	7.302	0	0	0
27/10/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,239.0000	3,348.0000	3.365	0	0	0
27/10/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
27/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
27/10/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
27/10/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/10/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	190.0000	216.0000	13.684	0	0	21,978
27/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,510.0000	2,413.0000	(3.865)	0	0	0
27/10/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	135.0000	118.0000	(12.593)	0	0	0
27/10/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,569.0000	3,467.0000	(2.858)	0	0	0
27/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	12.0000	18.0000	50.000	0	0	0
27/10/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	5.0000	11.0000	120.000	0	0	0
27/10/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,304.0000	4,200.0000	(2.416)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,415.0000	2,320.0000	(3.934)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	91.0000	104.0000	14.286	0	0	0
27/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,825.0000	6,721.0000	(1.524)	0	0	0
27/10/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,237.0000	4,347.0000	2.596	0	0	0
27/10/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	40.0000	47.0000	17.500	0	0	29,759
27/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,368.0000	2,273.0000	(4.012)	0	0	0
27/10/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
27/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,845.0000	4,740.0000	(2.167)	0	0	0
27/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,280.0000	6,175.0000	(1.672)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,675.0000	1,588.0000	(5.194)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	105.0000	120.0000	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
27/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	125.0000	142.0000	13.600	0	0	0
27/10/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	972.0000	1,065.0000	9.568	0	0	0
27/10/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,604.0000	2,508.0000	(3.687)	0	0	0
27/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
27/10/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	12.0000	18.0000	50.000	0	0	0
27/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,825.0000	6,721.0000	(1.524)	0	0	0
27/10/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,891.0000	2,792.0000	(3.424)	0	0	0
27/10/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	4,037.0000	4,147.0000	2.725	0	0	0
27/10/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
27/10/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	209.0000	239.0000	14.354	0	0	0
27/10/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,323.0000	1,242.0000	(6.122)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	91.0000	104.0000	14.286	0	0	0
27/10/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,920.0000	7,816.0000	(1.313)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	102.0000	117.0000	14.706	0	0	0
27/10/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,280.0000	1,200.0000	(6.250)	0	0	0
27/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	128.0000	146.0000	14.063	0	0	0
27/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,275.0000	2,181.0000	(4.132)	0	0	0
27/10/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	217.0000	247.0000	13.825	0	0	0
27/10/2009	\$ / R 2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	224.0000	256.0000	14.286	0	0	0
27/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
27/10/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,287.0000	4,397.0000	2.566	0	0	0
27/10/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,366.0000	1,284.0000	(6.003)	0	0	0
27/10/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,697.0000	4,593.0000	(2.214)	0	0	0
27/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	111.0000	127.0000	14.414	0	0	0
27/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,256.0000	1,361.0000	8.360	0	0	0
27/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,088.0000	1,995.0000	(4.454)	0	0	0
27/10/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,187.0000	4,297.0000	2.627	0	0	0
27/10/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	157.0000	179.0000	14.013	0	0	0
27/10/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,987.0000	4,097.0000	2.759	0	0	0
27/10/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	6.0000	13.0000	116.667	0	0	0
27/10/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	5,983.0000	5,878.0000	(1.755)	0	0	0
27/10/2009	\$ / R 2010/06/14	15.60	Call	Currency Future	7.0000	13.0000	85.714	0	0	0
27/10/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
27/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	7,970.0000	7,866.0000	(1.305)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,189.0000	3,299.0000	3.449	0	0	0
27/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,720.0000	1,632.0000	(5.116)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
27/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
27/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,720.0000	7,616.0000	(1.347)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,238.0000	1,159.0000	(6.381)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	128.0000	146.0000	14.063	0	0	0
27/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,033.0000	5,927.0000	(1.757)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
27/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,042.0000	1,949.0000	(4.554)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	7.0000	13.0000	85.714	0	0	0
27/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,854.0000	1,965.0000	5.987	0	0	0
27/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,182.0000	2,088.0000	(4.308)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,019.0000	7,915.0000	(1.297)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,820.0000	7,716.0000	(1.330)	0	0	0
27/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
27/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,912.0000	3,809.0000	(2.633)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,884.0000	5,778.0000	(1.801)	0	0	0
27/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,119.0000	8,015.0000	(1.281)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	5,934.0000	5,828.0000	(1.786)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	3,961.0000	3,858.0000	(2.600)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,887.0000	3,997.0000	2.830	0	0	0
27/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,069.0000	7,965.0000	(1.289)	0	0	0
27/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,082.0000	5,977.0000	(1.726)	0	0	0
27/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
27/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	20.0000	25.0000	25.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,108.0000	4,005.0000	(2.507)	0	0	0
27/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
27/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
27/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,937.0000	4,047.0000	2.794	0	0	0
27/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,940.0000	3,050.0000	3.741	0	0	0
27/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,047.0000	1,145.0000	9.360	0	0	0
27/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,950.0000	2,061.0000	5.692	0	0	0
27/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,097.0000	2,208.0000	5.293	0	0	0
27/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,087.0000	4,197.0000	2.691	0	0	0
27/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,090.0000	3,199.0000	3.528	0	0	0
27/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,170.0000	1,273.0000	8.803	0	0	0
27/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
27/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,196.0000	2,307.0000	5.055	0	0	0
27/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,837.0000	3,947.0000	2.867	0	0	0
27/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,841.0000	2,950.0000	3.837	0	0	0
27/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	7.0000	13.0000	85.714	0	0	0
27/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,770.0000	7,666.0000	(1.338)	0	0	0
27/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	\$ / R	2010/09/13			Currency Future	8.0178	8.1311	1.413	0.0000	0.0000	0
27/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	516.0000	472.0000	(8.527)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	536.0000	594.0000	10.821	0	0	0
27/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	668.0000	613.0000	(8.234)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	612.0000	680.0000	11.111	0	0	0
27/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	544.0000	499.0000	(8.272)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	437.0000	397.0000	(9.153)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	657.0000	728.0000	10.807	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	704.0000	778.0000	10.511	0	0	0
27/10/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	0.0000	657.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	489.0000	446.0000	(8.793)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	0.0000	526.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	657.0000	728.0000	10.807	0	0	409
27/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	489.0000	446.0000	(8.793)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	735.0000	676.0000	(8.027)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	503.0000	558.0000	10.934	0	0	0
27/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	458.0000	508.0000	10.917	0	0	585
27/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	840.0000	777.0000	(7.500)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	572.0000	636.0000	11.189	0	0	0
27/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	729.0000	804.0000	10.288	0	0	0
27/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	554.0000	614.0000	10.830	0	0	0
27/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	680.0000	752.0000	10.588	0	0	0
27/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	462.0000	421.0000	(8.874)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	487.0000	540.0000	10.883	0	0	0
27/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	604.0000	554.0000	(8.278)	0	0	0
27/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	770.0000	709.0000	(7.922)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	412.0000	373.0000	(9.466)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	634.0000	703.0000	10.883	0	0	0
27/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	636.0000	583.0000	(8.333)	0	0	0
27/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,362.0000	4,256.0000	(2.430)	0	0	0
27/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
27/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
27/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,452.0000	2,357.0000	(3.874)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	240.0000	213.0000	(11.250)	0	0	0
27/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	958.0000	1,044.0000	8.977	0	0	0
27/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	170.0000	188.0000	10.588	0	0	0
27/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,325.0000	6,216.0000	(1.723)	0	0	0
27/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,870.0000	3,982.0000	2.894	0	0	0
27/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,306.0000	8,196.0000	(1.324)	0	0	0
27/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,876.0000	2,987.0000	3.860	0	0	0
27/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	209.0000	231.0000	10.526	0	0	0
27/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,881.0000	5,773.0000	(1.836)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
27/10/2009	\$ / R 2010/09/13	15.85	Put	Currency Future	7,860.0000	7,750.0000	(1.399)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	3,877.0000	3,772.0000	(2.708)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
27/10/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	1,996.0000	1,905.0000	(4.559)	0	0	0
27/10/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,128.0000	6,019.0000	(1.779)	0	0	0
27/10/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
27/10/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,168.0000	4,063.0000	(2.519)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.70	Put	Currency Future	7,711.0000	7,601.0000	(1.427)	0	0	0
27/10/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
27/10/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,108.0000	7,999.0000	(1.344)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	214.0000	236.0000	10.280	0	0	0
27/10/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
27/10/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,327.0000	1,432.0000	7.913	0	0	0
27/10/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,074.0000	3,186.0000	3.643	0	0	0
27/10/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	5,931.0000	5,822.0000	(1.838)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
27/10/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	4,069.0000	4,182.0000	2.777	0	0	0
27/10/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	3,974.0000	3,869.0000	(2.642)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	90.0000	98.0000	8.889	0	0	0
27/10/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
27/10/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
27/10/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	7,910.0000	7,800.0000	(1.391)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,766.0000	1,875.0000	6.172	0	0	0
27/10/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,770.0000	3,883.0000	2.997	0	0	0
27/10/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,087.0000	1,994.0000	(4.456)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	126.0000	117.0000	(7.143)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	174.0000	192.0000	10.345	0	0	0
27/10/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,777.0000	2,888.0000	3.997	0	0	0
27/10/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,119.0000	4,232.0000	2.743	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,812.0000	1,921.0000	6.015	0	0	0
27/10/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	204.0000	225.0000	10.294	0	0	0
27/10/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,269.0000	2,175.0000	(4.143)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,123.0000	3,235.0000	3.586	0	0	0
27/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,406.0000	2,311.0000	(3.948)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,142.0000	2,253.0000	5.182	0	0	0
27/10/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	81.0000	89.0000	9.877	0	0	0
27/10/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	174.0000	155.0000	(10.920)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,313.0000	4,208.0000	(2.435)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,093.0000	2,205.0000	5.351	0	0	0
27/10/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,244.0000	1,348.0000	8.360	0	0	0
27/10/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,728.0000	2,839.0000	4.069	0	0	0
27/10/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	136.0000	126.0000	(7.353)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,204.0000	1,307.0000	8.555	0	0	0
27/10/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,720.0000	3,833.0000	3.038	0	0	0
27/10/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,256.0000	8,147.0000	(1.320)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,022.0000	3,917.0000	(2.611)	0	0	0
27/10/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
27/10/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	5,980.0000	5,871.0000	(1.823)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	186.0000	206.0000	10.753	0	0	0
27/10/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
27/10/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,276.0000	6,167.0000	(1.737)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	990.0000	1,078.0000	8.889	0	0	0
27/10/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
27/10/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,675.0000	1,784.0000	6.507	0	0	0
27/10/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
27/10/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,629.0000	2,740.0000	4.222	0	0	0
27/10/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	7,960.0000	7,850.0000	(1.382)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	200.0000	220.0000	10.000	0	0	0
27/10/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,925.0000	3,037.0000	3.829	0	0	0
27/10/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	278.0000	248.0000	(10.791)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,919.0000	4,032.0000	2.883	0	0	0
27/10/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	162.0000	179.0000	10.494	0	0	0
27/10/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	896.0000	979.0000	9.263	0	0	0
27/10/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,127.0000	1,226.0000	8.784	0	0	0
27/10/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,620.0000	3,733.0000	3.122	0	0	0
27/10/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,998.0000	2,110.0000	5.606	0	0	0
27/10/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	160.0000	145.0000	(9.375)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,092.0000	1,186.0000	8.608	0	0	0
27/10/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,223.0000	2,130.0000	(4.184)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,951.0000	2,062.0000	5.689	0	0	0
27/10/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	191.0000	211.0000	10.471	0	0	0
27/10/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,119.0000	4,014.0000	(2.549)	0	0	0
27/10/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	87.0000	95.0000	9.195	0	0	0
27/10/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,544.0000	2,448.0000	(3.774)	0	0	0
27/10/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
27/10/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,411.0000	1,517.0000	7.512	0	0	0
27/10/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,975.0000	3,086.0000	3.731	0	0	0
27/10/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,969.0000	4,082.0000	2.847	0	0	0
27/10/2009	\$ / R 2010/09/13	5.70	Call	Currency Future	2,336.0000	2,447.0000	4.752	0	0	0
27/10/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	224.0000	248.0000	10.714	0	0	0
27/10/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
27/10/2009	\$ / R 2010/09/13	11.70	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
27/10/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
27/10/2009	\$ / R 2010/09/13	9.70	Put	Currency Future	1,906.0000	1,817.0000	(4.669)	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
27/10/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
27/10/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,780.0000	3,676.0000	(2.751)	0	0	0
27/10/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
27/10/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	3,925.0000	3,821.0000	(2.650)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.85	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
27/10/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,041.0000	1,950.0000	(4.459)	0	0	0
27/10/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,079.0000	5,970.0000	(1.793)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	93.0000	102.0000	9.677	0	0	0
27/10/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,059.0000	7,949.0000	(1.365)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,322.0000	3,434.0000	3.371	0	0	0
27/10/2009	\$ / R 2010/09/13	5.85	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,190.0000	2,302.0000	5.114	0	0	0
27/10/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,239.0000	2,350.0000	4.958	0	0	0
27/10/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,424.0000	6,315.0000	(1.697)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
27/10/2009	\$ / R 2010/09/13	6.85	Call	Currency Future	1,285.0000	1,390.0000	8.171	0	0	0
27/10/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,405.0000	8,295.0000	(1.309)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,318.0000	4,431.0000	2.617	0	0	0
27/10/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,173.0000	3,285.0000	3.530	0	0	0
27/10/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,218.0000	4,331.0000	2.679	0	0	0
27/10/2009	\$ / R 2010/09/13	13.70	Put	Currency Future	5,733.0000	5,625.0000	(1.884)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,169.0000	4,282.0000	2.710	0	0	0
27/10/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,223.0000	3,335.0000	3.475	0	0	0
27/10/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,459.0000	4,353.0000	(2.377)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.70	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
27/10/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	222.0000	197.0000	(11.261)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/10/2009	\$ / R 2010/09/13	15.75	Put	Currency Future	7,761.0000	7,651.0000	(1.417)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.75	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
27/10/2009	\$ / R 2010/09/13	13.75	Put	Currency Future	5,783.0000	5,674.0000	(1.885)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,132.0000	2,039.0000	(4.362)	0	0	0
27/10/2009	\$ / R 2010/09/13	13.75	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
27/10/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	3,828.0000	3,724.0000	(2.717)	0	0	0
27/10/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	96.0000	105.0000	9.375	0	0	0
27/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,904.0000	2,015.0000	5.830	0	0	0
27/10/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
27/10/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,272.0000	3,384.0000	3.423	0	0	0
27/10/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,057.0000	1,147.0000	8.515	0	0	0
27/10/2009	\$ / R 2010/09/13	3.75	Call	Currency Future	4,268.0000	4,381.0000	2.648	0	0	0
27/10/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	1,951.0000	1,861.0000	(4.613)	0	0	0
27/10/2009	\$ / R 2010/09/13	9.75	Call	Currency Future	219.0000	242.0000	10.502	0	0	0
27/10/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,287.0000	2,398.0000	4.854	0	0	0
27/10/2009	\$ / R 2010/09/13	6.75	Put	Currency Future	101.0000	93.0000	(7.921)	0	0	0
27/10/2009	\$ / R 2010/09/13	6.75	Call	Currency Future	1,369.0000	1,474.0000	7.670	0	0	0
27/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,158.0000	8,048.0000	(1.348)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,314.0000	2,221.0000	(4.019)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	182.0000	202.0000	10.989	0	0	0
27/10/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	189.0000	166.0000	(12.169)	0	0	0
27/10/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	84.0000	93.0000	10.714	0	0	0
27/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
27/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,216.0000	4,111.0000	(2.491)	0	0	0
27/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
27/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,177.0000	6,069.0000	(1.748)	0	0	0
27/10/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,832.0000	5,723.0000	(1.869)	0	0	0
27/10/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
27/10/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,811.0000	7,701.0000	(1.408)	0	0	0
27/10/2009	\$ / R 2010/09/13	10.00	Put	Currency Future	0.0000	2,084.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/09/13	12.00	Put	Currency Future	0.0000	3,966.0000	100.000	0	0	0
27/10/2009	\$ / R 2010/09/13	14.00	Call	Currency Future	0.0000	52.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	0.0000	5,921.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	12.00	Call	Currency Future	0.0000	97.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	10.00	Call	Currency Future	0.0000	216.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	7.00	Put	Currency Future	0.0000	135.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	7.00	Call	Currency Future	0.0000	1,266.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	0.0000	4,132.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	6.00	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	6.00	Call	Currency Future	0.0000	2,157.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	5.00	Call	Currency Future	0.0000	3,136.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	16.00	Put	Currency Future	0.0000	7,899.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/09/13	5.00	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
27/10/2009	\$ / R	2010/12/13			Currency Future	8.1384	8.2530	1.408	0.0000	0.0000	0
27/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	754.0000	824.0000	9.284	0	0	0
27/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	691.0000	756.0000	9.407	0	0	0
27/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	565.0000	521.0000	(7.788)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	652.0000	603.0000	(7.515)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	917.0000	855.0000	(6.761)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	682.0000	632.0000	(7.331)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	570.0000	624.0000	9.474	0	0	0
27/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	988.0000	924.0000	(6.478)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	527.0000	577.0000	9.488	0	0	117
27/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	952.0000	889.0000	(6.618)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	555.0000	608.0000	9.550	0	0	0
27/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	882.0000	821.0000	(6.916)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	541.0000	592.0000	9.427	0	0	0
27/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	585.0000	641.0000	9.573	0	0	0
27/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	538.0000	495.0000	(7.993)	0	0	0
27/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	511.0000	469.0000	(8.219)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	671.0000	735.0000	9.538	0	0	0
27/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	776.0000	848.0000	9.278	0	0	0
27/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	618.0000	676.0000	9.385	0	0	0
27/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	847.0000	788.0000	(6.966)	0	0	0
27/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	779.0000	723.0000	(7.189)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	799.0000	872.0000	9.136	0	0	0
27/10/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	714.0000	662.0000	(7.283)	0	0	0
27/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	747.0000	692.0000	(7.363)	0	0	0
27/10/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	653.0000	715.0000	9.495	0	0	0
27/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	635.0000	695.0000	9.449	0	0	0
27/10/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	594.0000	548.0000	(7.744)	0	0	0
27/10/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	732.0000	801.0000	9.426	0	0	0
27/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,704.0000	2,817.0000	4.179	0	0	0
27/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	711.0000	778.0000	9.423	0	0	0
27/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,188.0000	6,078.0000	(1.778)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	226.0000	206.0000	(8.850)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	257.0000	279.0000	8.560	0	0	0
27/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	623.0000	575.0000	(7.705)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
27/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,229.0000	2,137.0000	(4.127)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,192.0000	4,087.0000	(2.505)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	5,991.0000	5,882.0000	(1.819)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
27/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
27/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
27/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,038.0000	1,125.0000	8.382	0	0	0
27/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,164.0000	1,259.0000	8.162	0	0	0
27/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
27/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
27/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	261.0000	236.0000	(9.579)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	267.0000	290.0000	8.614	0	0	0
27/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,813.0000	1,921.0000	5.957	0	0	0
27/10/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,139.0000	6,029.0000	(1.792)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
27/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,100.0000	1,189.0000	8.091	0	0	0
27/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,235.0000	1,335.0000	8.097	0	0	0
27/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	197.0000	182.0000	(7.614)	0	0	0
27/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,006.0000	1,918.0000	(4.387)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,992.0000	2,102.0000	5.522	0	0	0
27/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	7,962.0000	7,850.0000	(1.407)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	246.0000	268.0000	8.943	0	0	0
27/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	295.0000	321.0000	8.814	0	0	0
27/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,902.0000	2,010.0000	5.678	0	0	0
27/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	143.0000	131.0000	(8.392)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,408.0000	2,315.0000	(3.862)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,431.0000	1,534.0000	7.198	0	0	0
27/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
27/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	144.0000	155.0000	7.639	0	0	0
27/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,184.0000	2,093.0000	(4.167)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,208.0000	8,097.0000	(1.352)	0	0	0
27/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
27/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,110.0000	7,999.0000	(1.369)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	185.0000	171.0000	(7.568)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
27/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,856.0000	3,752.0000	(2.697)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,237.0000	6,127.0000	(1.764)	0	0	0
27/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
27/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,942.0000	4,056.0000	2.892	0	0	0
27/10/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,091.0000	4,205.0000	2.787	0	0	0
27/10/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,288.0000	4,183.0000	(2.449)	0	0	0
27/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,795.0000	5,686.0000	(1.881)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,764.0000	7,653.0000	(1.430)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,948.0000	3,062.0000	3.867	0	0	0
27/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	272.0000	296.0000	8.824	0	0	0
27/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
27/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,096.0000	3,211.0000	3.714	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,131.0000	2,242.0000	5.209	0	0	0
27/10/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,273.0000	1,374.0000	7.934	0	0	0
27/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,850.0000	2,964.0000	4.000	0	0	0
27/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,319.0000	2,431.0000	4.830	0	0	0
27/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,290.0000	4,404.0000	2.657	0	0	0
27/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,842.0000	3,957.0000	2.993	0	0	0
27/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,295.0000	3,410.0000	3.490	0	0	0
27/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,753.0000	2,866.0000	4.105	0	0	0
27/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,742.0000	3,857.0000	3.073	0	0	0
27/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,140.0000	4,255.0000	2.778	0	0	0
27/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	300.0000	272.0000	(9.333)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,146.0000	3,261.0000	3.655	0	0	0
27/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,318.0000	2,226.0000	(3.969)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,048.0000	3,943.0000	(2.594)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,084.0000	2,195.0000	5.326	0	0	0
27/10/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	237.0000	258.0000	8.861	0	0	0
27/10/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	3,047.0000	3,161.0000	3.741	0	0	0
27/10/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
27/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	4,041.0000	4,155.0000	2.821	0	0	0
27/10/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,159.0000	8,048.0000	(1.360)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,498.0000	2,405.0000	(3.723)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
27/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,693.0000	3,807.0000	3.087	0	0	0
27/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,306.0000	8,195.0000	(1.336)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
27/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,335.0000	6,225.0000	(1.736)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
27/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	123.0000	132.0000	7.317	0	0	0
27/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,384.0000	4,279.0000	(2.395)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,178.0000	2,289.0000	5.096	0	0	0
27/10/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,404.0000	8,293.0000	(1.321)	0	0	0
27/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	227.0000	247.0000	8.811	0	0	0
27/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,589.0000	2,494.0000	(3.669)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	342.0000	310.0000	(9.357)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
27/10/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
27/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,011.0000	7,900.0000	(1.386)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,433.0000	6,323.0000	(1.710)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,481.0000	4,375.0000	(2.366)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	980.0000	1,063.0000	8.469	0	0	0
27/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,863.0000	7,751.0000	(1.424)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,725.0000	1,832.0000	6.203	0	0	0
27/10/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
27/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,090.0000	5,980.0000	(1.806)	0	0	0
27/10/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
27/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,144.0000	4,039.0000	(2.534)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,643.0000	3,757.0000	3.129	0	0	0
27/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,061.0000	7,949.0000	(1.389)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,040.0000	5,931.0000	(1.805)	0	0	0
27/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
27/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,096.0000	3,991.0000	(2.563)	0	0	0
27/10/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,050.0000	1,961.0000	(4.341)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,656.0000	2,769.0000	4.255	0	0	0
27/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
27/10/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,245.0000	3,360.0000	3.544	0	0	0
27/10/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	133.0000	142.0000	6.767	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,240.0000	4,354.0000	2.689	0	0	0
27/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	262.0000	285.0000	8.779	0	0	0
27/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,997.0000	3,112.0000	3.837	0	0	0
27/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,813.0000	7,702.0000	(1.421)	0	0	0
27/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,991.0000	4,106.0000	2.881	0	0	0
27/10/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,274.0000	2,182.0000	(4.046)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,272.0000	2,384.0000	4.930	0	0	0
27/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	152.0000	141.0000	(7.237)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,038.0000	2,149.0000	5.447	0	0	0
27/10/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,904.0000	3,800.0000	(2.664)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	209.0000	194.0000	(7.177)	0	0	0
27/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,198.0000	1,297.0000	8.264	0	0	0
27/10/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
27/10/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
27/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,240.0000	4,135.0000	(2.476)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,391.0000	1,494.0000	7.405	0	0	0
27/10/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,844.0000	5,735.0000	(1.865)	0	0	0
27/10/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	289.0000	314.0000	8.651	0	0	0
27/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
27/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,947.0000	2,056.0000	5.598	0	0	0
27/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,899.0000	3,013.0000	3.932	0	0	0
27/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,132.0000	1,222.0000	7.951	0	0	0
27/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	251.0000	274.0000	9.163	0	0	0
27/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	243.0000	219.0000	(9.877)	0	0	0
27/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	128.0000	138.0000	7.813	0	0	0
27/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,363.0000	2,271.0000	(3.893)	0	0	0
27/10/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
27/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,912.0000	7,801.0000	(1.403)	0	0	0
27/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	51.0000	54.0000	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
27/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	5,893.0000	5,784.0000	(1.850)	0	0	0
27/10/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	82.0000	87.0000	6.098	0	0	0
27/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,892.0000	4,006.0000	2.929	0	0	0
27/10/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	3,952.0000	3,847.0000	(2.657)	0	0	0
27/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
27/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
27/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	5,942.0000	5,833.0000	(1.834)	0	0	0
27/10/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,000.0000	3,895.0000	(2.625)	0	0	0
27/10/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,312.0000	1,413.0000	7.698	0	0	0
27/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	174.0000	160.0000	(8.046)	0	0	0
27/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
27/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	278.0000	302.0000	8.633	0	0	0
27/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,139.0000	2,049.0000	(4.208)	0	0	0
27/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
27/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	138.0000	148.0000	7.246	0	0	0
27/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,384.0000	6,274.0000	(1.723)	0	0	0
27/10/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
27/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
27/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,095.0000	2,005.0000	(4.296)	0	0	0
27/10/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	283.0000	308.0000	8.834	0	0	0
27/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,355.0000	8,244.0000	(1.329)	0	0	0
27/10/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	163.0000	150.0000	(7.975)	0	0	0
27/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,432.0000	4,327.0000	(2.369)	0	0	0
27/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
27/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	232.0000	252.0000	8.621	0	0	0
27/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,544.0000	2,449.0000	(3.734)	0	0	0
27/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,190.0000	4,304.0000	2.721	0	0	0
27/10/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,351.0000	1,453.0000	7.550	0	0	0
27/10/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
27/10/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,769.0000	1,876.0000	6.049	0	0	0
27/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	321.0000	291.0000	(9.346)	0	0	0
27/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,225.0000	2,336.0000	4.989	0	0	0
27/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,009.0000	1,094.0000	8.424	0	0	0
27/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,196.0000	3,310.0000	3.567	0	0	0
27/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
27/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14			Currency Future	12.4836	12.6102	1.014	12.6400	12.5000	40,338
27/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	654.0000	755.0000	15.443	0	0	0
27/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,818.0000	5,691.0000	(2.183)	0	0	0
27/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	72.0000	55.0000	(23.611)	0	0	0
27/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,655.0000	1,779.0000	7.492	0	0	0
27/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	580.0000	676.0000	16.552	0	0	0
27/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,834.0000	4,960.0000	2.607	0	0	0
27/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,917.0000	8,790.0000	(1.424)	0	0	0
27/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,817.0000	6,691.0000	(1.848)	0	0	0
27/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,067.0000	6,941.0000	(1.783)	0	0	0
27/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,773.0000	3,647.0000	(3.340)	0	0	0
27/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	121.0000	95.0000	(21.488)	0	0	0
27/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	855.0000	966.0000	12.982	0	0	0
27/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,375.0000	3,249.0000	(3.733)	0	0	0
27/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,888.0000	3,014.0000	4.363	0	0	0
27/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,720.0000	4,593.0000	(2.691)	0	0	0
27/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,829.0000	2,704.0000	(4.419)	0	0	0
27/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	510.0000	601.0000	17.843	0	0	0
27/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,673.0000	3,547.0000	(3.430)	0	0	0
27/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,582.0000	2,458.0000	(4.802)	0	0	0
27/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	941.0000	1,054.0000	12.009	0	0	0
27/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
27/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,195.0000	2,320.0000	5.695	0	0	0
27/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,869.0000	4,743.0000	(2.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	133.0000	105.0000	(21.053)	0	0	0
27/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
27/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	147.0000	116.0000	(21.088)	0	0	0
27/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,639.0000	2,765.0000	4.775	0	0	0
27/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	230.0000	185.0000	(19.565)	0	0	0
27/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,136.0000	3,263.0000	4.050	0	0	0
27/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	247.0000	295.0000	19.433	0	0	0
27/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	732.0000	837.0000	14.344	0	0	0
27/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,286.0000	3,412.0000	3.834	0	0	0
27/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	414.0000	495.0000	19.565	0	0	0
27/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
27/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,535.0000	3,662.0000	3.593	0	0	0
27/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,226.0000	3,100.0000	(3.906)	0	0	0
27/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,474.0000	3,349.0000	(3.598)	0	0	0
27/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	99.0000	77.0000	(22.222)	0	0	0
27/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,717.0000	8,590.0000	(1.457)	0	0	0
27/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,171.0000	1,293.0000	10.418	0	0	0
27/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,668.0000	5,542.0000	(2.223)	0	0	0
27/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,540.0000	2,666.0000	4.961	0	0	0
27/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,570.0000	4,444.0000	(2.757)	0	0	0
27/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,368.0000	5,242.0000	(2.347)	0	0	0
27/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	57.0000	44.0000	(22.807)	0	0	0
27/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,867.0000	6,741.0000	(1.835)	0	0	0
27/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,067.0000	8,940.0000	(1.401)	0	0	0
27/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,823.0000	3,697.0000	(3.296)	0	0	0
27/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,802.0000	1,927.0000	6.937	0	0	0
27/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
27/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,567.0000	8,440.0000	(1.482)	0	0	0
27/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,534.0000	4,660.0000	2.779	0	0	0
27/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,917.0000	6,791.0000	(1.822)	0	0	0
27/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,718.0000	6,591.0000	(1.890)	0	0	0
27/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
27/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	177.0000	141.0000	(20.339)	0	0	0
27/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,667.0000	7,541.0000	(1.643)	0	0	0
27/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,634.0000	4,760.0000	2.719	0	0	0
27/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,467.0000	7,341.0000	(1.687)	0	0	0
27/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,928.0000	2,803.0000	(4.269)	0	0	0
27/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,315.0000	1,438.0000	9.354	0	0	0
27/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,029.0000	1,149.0000	11.662	0	0	0
27/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,879.0000	2,754.0000	(4.342)	0	0	0
27/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	555.0000	465.0000	(16.216)	0	0	0
27/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,568.0000	6,441.0000	(1.934)	0	0	0
27/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,367.0000	9,240.0000	(1.356)	0	0	0
27/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,919.0000	4,793.0000	(2.561)	0	0	0
27/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,999.0000	2,123.0000	6.203	0	0	0
27/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,867.0000	8,740.0000	(1.432)	0	0	0
27/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,037.0000	3,163.0000	4.149	0	0	0
27/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	813.0000	922.0000	13.407	0	0	0
27/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,217.0000	7,091.0000	(1.746)	0	0	0
27/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	413.0000	335.0000	(18.886)	0	0	0
27/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,967.0000	8,840.0000	(1.416)	0	0	0
27/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,468.0000	5,342.0000	(2.304)	0	0	0
27/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,087.0000	3,213.0000	4.082	0	0	0
27/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,768.0000	5,642.0000	(2.184)	0	0	0
27/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,371.0000	4,245.0000	(2.883)	0	0	0
27/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	188.0000	225.0000	19.681	0	0	0
27/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,293.0000	2,418.0000	5.451	0	0	0
27/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,987.0000	3,113.0000	4.218	0	0	0
27/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,969.0000	4,843.0000	(2.536)	0	0	0
27/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,334.0000	4,460.0000	2.907	0	0	0
27/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,097.0000	2,221.0000	5.913	0	0	0
27/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
27/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	20.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,788.0000	2,914.0000	4.519	0	0	0
27/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,318.0000	6,191.0000	(2.010)	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
27/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	264.0000	315.0000	19.318	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,657.0000	1,536.0000	(7.302)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,723.0000	3,597.0000	(3.384)	0	0	0
27/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,124.0000	1,245.0000	10.765	0	0	0
27/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,978.0000	2,852.0000	(4.231)	0	0	0
27/10/2009	£ / R	2009/12/14	18.50	Put	Currency Future	0.0000	5,891.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,234.0000	4,360.0000	2.976	0	0	0
27/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	211.0000	169.0000	(19.905)	0	0	0
27/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
27/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,420.0000	1,302.0000	(8.310)	0	0	0
27/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	295.0000	240.0000	(18.644)	0	0	0
27/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
27/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
27/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,817.0000	8,690.0000	(1.440)	0	0	0
27/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	477.0000	565.0000	18.449	0	0	0
27/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,069.0000	4,943.0000	(2.486)	0	0	0
27/10/2009	£ / R	2009/12/14	18.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	445.0000	529.0000	18.876	0	0	0
27/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,219.0000	5,092.0000	(2.433)	0	0	0
27/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,817.0000	7,691.0000	(1.612)	0	0	0
27/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
27/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,884.0000	5,010.0000	2.580	0	0	0
27/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,620.0000	4,494.0000	(2.727)	0	0	0
27/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	193.0000	154.0000	(20.207)	0	0	0
27/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
27/10/2009	£ / R	2009/12/14	16.50	Put	Currency Future	0.0000	3,896.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,767.0000	7,641.0000	(1.622)	0	0	0
27/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,092.0000	1,969.0000	(5.880)	0	0	0
27/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.10	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
27/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	272.0000	220.0000	(19.118)	0	0	0
27/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,076.0000	1,197.0000	11.245	0	0	0
27/10/2009	£ / R	2009/12/14	16.50	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
27/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	380.0000	305.0000	(19.737)	0	0	0
27/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,718.0000	5,592.0000	(2.204)	0	0	0
27/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,618.0000	6,491.0000	(1.919)	0	0	0
27/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,146.0000	2,270.0000	5.778	0	0	0
27/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,819.0000	4,693.0000	(2.615)	0	0	0
27/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,705.0000	1,584.0000	(7.097)	0	0	0
27/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	328.0000	400.0000	21.951	0	0	0
27/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,412.0000	1,535.0000	8.711	0	0	0
27/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,048.0000	2,172.0000	6.055	0	0	0
27/10/2009	£ / R	2009/12/14	8.50	Call	Currency Future	0.0000	4,111.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,325.0000	3,200.0000	(3.759)	0	0	0
27/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
27/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,392.0000	2,517.0000	5.226	0	0	0
27/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	355.0000	430.0000	21.127	0	0	0
27/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
27/10/2009	£ / R	2009/12/14	8.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,868.0000	5,741.0000	(2.164)	0	0	0
27/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
27/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,284.0000	4,410.0000	2.941	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
27/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	80.0000	62.0000	(22.500)	0	0	0
27/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
27/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,364.0000	1,486.0000	8.944	0	0	0
27/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,186.0000	3,312.0000	3.955	0	0	0
27/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
27/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	617.0000	715.0000	15.883	0	0	0
27/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,367.0000	7,241.0000	(1.710)	0	0	0
27/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,681.0000	2,556.0000	(4.662)	0	0	0
27/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
27/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
27/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
27/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,609.0000	1,489.0000	(7.458)	0	0	0
27/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,584.0000	4,710.0000	2.749	0	0	0
27/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
27/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
27/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,849.0000	1,727.0000	(6.598)	0	0	0
27/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,189.0000	2,066.0000	(5.619)	0	0	0
27/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,681.0000	2,556.0000	(4.662)	0	0	0
27/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,417.0000	9,290.0000	(1.349)	0	0	0
27/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
27/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,517.0000	7,391.0000	(1.676)	0	0	0
27/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	64.0000	50.0000	(21.875)	0	0	0
27/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,219.0000	1,341.0000	10.008	0	0	0
27/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
27/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,717.0000	7,591.0000	(1.633)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,119.0000	4,992.0000	(2.481)	0	0	0
27/10/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,317.0000	9,190.0000	(1.363)	0	0	0
27/10/2009	£ / R 2009/12/14	21.60	Put	Currency Future	9,117.0000	8,990.0000	(1.393)	0	0	0
27/10/2009	£ / R 2009/12/14	14.30	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
27/10/2009	£ / R 2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,484.0000	2,359.0000	(5.032)	0	0	0
27/10/2009	£ / R 2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,343.0000	2,468.0000	5.335	0	0	0
27/10/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,317.0000	7,191.0000	(1.722)	0	0	0
27/10/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,417.0000	7,291.0000	(1.699)	0	0	0
27/10/2009	£ / R 2009/12/14	13.10	Call	Currency Future	135.0000	161.0000	19.259	0	0	0
27/10/2009	£ / R 2009/12/14	16.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	11.65	Call	Currency Future	898.0000	1,010.0000	12.472	0	0	0
27/10/2009	£ / R 2009/12/14	21.70	Put	Currency Future	9,217.0000	9,090.0000	(1.378)	0	0	0
27/10/2009	£ / R 2009/12/14	15.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/10/2009	£ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	10.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/10/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,318.0000	5,192.0000	(2.369)	0	0	0
27/10/2009	£ / R 2009/12/14	16.45	Put	Currency Future	3,972.0000	3,846.0000	(3.172)	0	0	0
27/10/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,167.0000	9,040.0000	(1.385)	0	0	0
27/10/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,582.0000	2,458.0000	(4.802)	0	0	0
27/10/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,618.0000	5,492.0000	(2.243)	0	0	0
27/10/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,336.0000	3,462.0000	3.777	0	0	0
27/10/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,617.0000	8,490.0000	(1.474)	0	0	0
27/10/2009	£ / R 2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	8.40	Call	Currency Future	4,084.0000	4,211.0000	3.110	0	0	0
27/10/2009	£ / R 2009/12/14	14.75	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
27/10/2009	£ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	11.00	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/10/2009	£ / R 2009/12/14	15.50	Put	Currency Future	3,027.0000	2,902.0000	(4.130)	0	0	0
27/10/2009	£ / R 2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	11.80	Call	Currency Future	772.0000	879.0000	13.860	0	0	0
27/10/2009	£ / R 2009/12/14	15.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,189.0000	2,066.0000	(5.619)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,122.0000	3,996.0000	(3.057)	0	0	0
27/10/2009	£ / R 2009/12/14	12.35	Put	Currency Future	250.0000	202.0000	(19.200)	0	0	0
27/10/2009	£ / R 2009/12/14	17.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R 2009/12/14	13.10	Put	Currency Future	751.0000	651.0000	(13.316)	0	0	0
27/10/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,287.0000	2,163.0000	(5.422)	0	0	0
27/10/2009	£ / R 2009/12/14	19.60	Put	Currency Future	7,117.0000	6,991.0000	(1.770)	0	0	0
27/10/2009	£ / R 2009/12/14	12.35	Call	Currency Future	384.0000	462.0000	20.313	0	0	0
27/10/2009	£ / R 2009/12/14	21.75	Put	Currency Future	9,267.0000	9,140.0000	(1.370)	0	0	0
27/10/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,670.0000	4,544.0000	(2.698)	0	0	0
27/10/2009	£ / R 2009/12/14	10.00	Call	Currency Future	2,491.0000	2,616.0000	5.018	0	0	0
27/10/2009	£ / R 2009/12/14	13.60	Call	Currency Future	72.0000	84.0000	16.667	0	0	0
27/10/2009	£ / R 2009/12/14	18.45	Put	Currency Future	5,968.0000	5,841.0000	(2.128)	0	0	0
27/10/2009	£ / R 2009/12/14	12.80	Put	Currency Future	518.0000	431.0000	(16.795)	0	0	0
27/10/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,092.0000	1,969.0000	(5.880)	0	0	0
27/10/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,509.0000	1,632.0000	8.151	0	0	0
27/10/2009	£ / R 2009/12/14	20.50	Put	Currency Future	0.0000	7,891.0000	100.000	0	0	0
27/10/2009	£ / R 2009/12/14	18.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	£ / R 2009/12/14	20.45	Put	Currency Future	7,967.0000	7,841.0000	(1.582)	0	0	0
27/10/2009	£ / R 2009/12/14	11.80	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
27/10/2009	£ / R 2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,184.0000	4,311.0000	3.035	0	0	0
27/10/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,514.0000	1,395.0000	(7.860)	0	0	0
27/10/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,267.0000	7,141.0000	(1.734)	0	0	0
27/10/2009	£ / R 2009/12/14	9.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	£ / R 2009/12/14	16.40	Put	Currency Future	3,922.0000	3,796.0000	(3.213)	0	0	0
27/10/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,561.0000	1,442.0000	(7.623)	0	0	0
27/10/2009	£ / R 2009/12/14	14.00	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
27/10/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,019.0000	4,893.0000	(2.510)	0	0	0
27/10/2009	£ / R 2009/12/14	9.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,705.0000	1,584.0000	(7.097)	0	0	0
27/10/2009	£ / R 2009/12/14	16.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,188.0000	1,074.0000	(9.596)	0	0	0
27/10/2009	£ / R 2009/12/14	8.45	Call	Currency Future	4,034.0000	4,161.0000	3.148	0	0	0
27/10/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,561.0000	1,442.0000	(7.623)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,689.0000	2,815.0000	4.686	0	0	0
27/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
27/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,460.0000	1,584.0000	8.493	0	0	0
27/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,667.0000	8,540.0000	(1.465)	0	0	0
27/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,485.0000	3,612.0000	3.644	0	0	0
27/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
27/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,386.0000	3,512.0000	3.721	0	0	0
27/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	64.0000	74.0000	15.625	0	0	0
27/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,918.0000	5,791.0000	(2.146)	0	0	0
27/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	693.0000	796.0000	14.863	0	0	0
27/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	202.0000	241.0000	19.307	0	0	0
27/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,753.0000	1,631.0000	(6.959)	0	0	0
27/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	302.0000	370.0000	22.517	0	0	0
27/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,441.0000	2,567.0000	5.162	0	0	0
27/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,077.0000	2,951.0000	(4.095)	0	0	0
27/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	109.0000	85.0000	(22.018)	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,657.0000	1,536.0000	(7.302)	0	0	0
27/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	545.0000	638.0000	17.064	0	0	0
27/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
27/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,518.0000	5,392.0000	(2.283)	0	0	0
27/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	318.0000	260.0000	(18.239)	0	0	0
27/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,435.0000	2,310.0000	(5.133)	0	0	0
27/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	126.0000	151.0000	19.841	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,520.0000	4,394.0000	(2.788)	0	0	0
27/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,117.0000	7,991.0000	(1.552)	0	0	0
27/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,467.0000	1,348.0000	(8.112)	0	0	0
27/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	161.0000	128.0000	(20.497)	0	0	0
27/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,753.0000	1,877.0000	7.074	0	0	0
27/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	835.0000	731.0000	(12.455)	0	0	0
27/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,517.0000	8,390.0000	(1.491)	0	0	0
27/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,141.0000	2,017.0000	(5.792)	0	0	0
27/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,900.0000	2,025.0000	6.579	0	0	0
27/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,897.0000	1,775.0000	(6.431)	0	0	0
27/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,269.0000	5,142.0000	(2.410)	0	0	0
27/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,053.0000	942.0000	(10.541)	0	0	0
27/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,118.0000	5,991.0000	(2.076)	0	0	0
27/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,917.0000	7,791.0000	(1.592)	0	0	0
27/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,524.0000	3,398.0000	(3.575)	0	0	0
27/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
27/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
27/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,236.0000	3,362.0000	3.894	0	0	0
27/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
27/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,950.0000	2,074.0000	6.359	0	0	0
27/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,606.0000	1,730.0000	7.721	0	0	0
27/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
27/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	31.0000	35.0000	12.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,276.0000	3,150.0000	(3.846)	0	0	0
27/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,518.0000	6,391.0000	(1.948)	0	0	0
27/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,885.0000	4,011.0000	3.243	0	0	0
27/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,467.0000	1,348.0000	(8.112)	0	0	0
27/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
27/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	126.0000	151.0000	19.841	0	0	0
27/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,946.0000	1,823.0000	(6.321)	0	0	0
27/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	985.0000	1,102.0000	11.878	0	0	0
27/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,418.0000	5,292.0000	(2.326)	0	0	0
27/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,238.0000	2,115.0000	(5.496)	0	0	0
27/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	111.0000	132.0000	18.919	0	0	0
27/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
27/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,425.0000	3,299.0000	(3.679)	0	0	0
27/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,484.0000	4,610.0000	2.810	0	0	0
27/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
27/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,420.0000	4,294.0000	(2.851)	0	0	0
27/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	877.0000	772.0000	(11.973)	0	0	0
27/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,068.0000	5,941.0000	(2.093)	0	0	0
27/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,937.0000	3,063.0000	4.290	0	0	0
27/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
27/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	176.0000	211.0000	19.886	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	349.0000	282.0000	(19.198)	0	0	0
27/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,590.0000	2,716.0000	4.865	0	0	0
27/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,326.0000	1,210.0000	(8.748)	0	0	0
27/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
27/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,017.0000	6,891.0000	(1.796)	0	0	0
27/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,632.0000	2,507.0000	(4.749)	0	0	0
27/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	793.0000	690.0000	(12.989)	0	0	0
27/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,072.0000	3,946.0000	(3.094)	0	0	0
27/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	282.0000	342.0000	21.277	0	0	0
27/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,801.0000	1,679.0000	(6.774)	0	0	0
27/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
27/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	144.0000	172.0000	19.444	0	0	0
27/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,585.0000	3,711.0000	3.515	0	0	0
27/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	135.0000	161.0000	19.259	0	0	0
27/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,067.0000	7,941.0000	(1.562)	0	0	0
27/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,368.0000	6,241.0000	(1.994)	0	0	0
27/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,685.0000	3,811.0000	3.419	0	0	0
27/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,385.0000	2,261.0000	(5.199)	0	0	0
27/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,533.0000	2,408.0000	(4.935)	0	0	0
27/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	86.0000	102.0000	18.605	0	0	0
27/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,684.0000	4,810.0000	2.690	0	0	0
27/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,967.0000	6,841.0000	(1.809)	0	0	0
27/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,017.0000	8,890.0000	(1.408)	0	0	0
27/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,336.0000	2,212.0000	(5.308)	0	0	0
27/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
27/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,935.0000	4,061.0000	3.202	0	0	0
27/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,367.0000	8,240.0000	(1.518)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,609.0000	1,489.0000	(7.458)	0	0	0
27/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,097.0000	985.0000	(10.210)	0	0	0
27/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,008.0000	898.0000	(10.913)	0	0	0
27/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
27/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,739.0000	2,864.0000	4.564	0	0	0
27/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	964.0000	856.0000	(11.203)	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
27/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,873.0000	3,747.0000	(3.253)	0	0	0
27/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
27/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,704.0000	1,828.0000	7.277	0	0	0
27/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,767.0000	8,640.0000	(1.449)	0	0	0
27/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,435.0000	2,310.0000	(5.133)	0	0	0
27/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,635.0000	3,761.0000	3.466	0	0	0
27/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,735.0000	3,861.0000	3.373	0	0	0
27/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,657.0000	1,536.0000	(7.302)	0	0	0
27/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,467.0000	8,340.0000	(1.500)	0	0	0
27/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
27/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
27/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,280.0000	1,164.0000	(9.063)	0	0	0
27/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,134.0000	4,261.0000	3.072	0	0	0
27/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,946.0000	1,823.0000	(6.321)	0	0	0
27/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,558.0000	1,681.0000	7.895	0	0	0
27/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,267.0000	1,389.0000	9.629	0	0	0
27/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	751.0000	651.0000	(13.316)	0	0	0
27/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
27/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	24.0000	21.0000	(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
27/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,734.0000	4,860.0000	2.662	0	0	0
27/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	81.0000	96.0000	18.519	0	0	0
27/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,780.0000	2,655.0000	(4.496)	0	0	0
27/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,867.0000	7,741.0000	(1.602)	0	0	0
27/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,995.0000	1,872.0000	(6.165)	0	0	0
27/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,470.0000	4,344.0000	(2.819)	0	0	0
27/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,167.0000	7,041.0000	(1.758)	0	0	0
27/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,770.0000	4,643.0000	(2.662)	0	0	0
27/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	98.0000	116.0000	18.367	0	0	0
27/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,043.0000	1,920.0000	(6.021)	0	0	0
27/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,897.0000	1,775.0000	(6.431)	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,420.0000	1,302.0000	(8.310)	0	0	0
27/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,768.0000	6,641.0000	(1.876)	0	0	0
27/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
27/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
27/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
27/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
27/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,468.0000	6,341.0000	(1.964)	0	0	0
27/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,851.0000	1,976.0000	6.753	0	0	0
27/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,244.0000	2,369.0000	5.570	0	0	0
27/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,008.0000	898.0000	(10.913)	0	0	0
27/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,668.0000	6,541.0000	(1.905)	0	0	0
27/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,053.0000	942.0000	(10.541)	0	0	0
27/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,730.0000	2,605.0000	(4.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,176.0000	3,051.0000	(3.936)	0	0	0
27/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,141.0000	2,017.0000	(5.792)	0	0	0
27/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,127.0000	3,001.0000	(4.029)	0	0	0
27/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	793.0000	690.0000	(12.989)	0	0	0
27/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,169.0000	5,042.0000	(2.457)	0	0	0
27/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,514.0000	1,395.0000	(7.860)	0	0	0
27/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,373.0000	1,256.0000	(8.521)	0	0	0
27/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	165.0000	197.0000	19.394	0	0	0
27/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,838.0000	2,964.0000	4.440	0	0	0
27/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,280.0000	1,164.0000	(9.063)	0	0	0
27/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
27/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	631.0000	537.0000	(14.897)	0	0	0
27/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	72.0000	84.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,188.0000	1,074.0000	(9.596)	0	0	0
27/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,234.0000	1,119.0000	(9.319)	0	0	0
27/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	711.0000	612.0000	(13.924)	0	0	0
27/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	56.0000	66.0000	17.857	0	0	0
27/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,435.0000	3,562.0000	3.697	0	0	0
27/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
27/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	154.0000	184.0000	19.481	0	0	0
27/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,326.0000	1,210.0000	(8.748)	0	0	0
27/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	447.0000	366.0000	(18.121)	0	0	0
27/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,420.0000	1,302.0000	(8.310)	0	0	0
27/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
27/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,217.0000	8,091.0000	(1.533)	0	0	0
27/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	104.0000	124.0000	19.231	0	0	0
27/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	671.0000	574.0000	(14.456)	0	0	0
27/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	921.0000	813.0000	(11.726)	0	0	0
27/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,785.0000	3,911.0000	3.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	86.0000	102.0000	18.605	0	0	0
27/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,142.0000	1,029.0000	(9.895)	0	0	0
27/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	231.0000	276.0000	19.481	0	0	0
27/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,835.0000	3,961.0000	3.286	0	0	0
27/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	216.0000	258.0000	19.444	0	0	0
27/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,221.0000	4,095.0000	(2.985)	0	0	0
27/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,097.0000	985.0000	(10.210)	0	0	0
27/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,167.0000	8,041.0000	(1.543)	0	0	0
27/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,417.0000	8,290.0000	(1.509)	0	0	0
27/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	81.0000	96.0000	18.519	0	0	0
27/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
27/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	835.0000	731.0000	(12.455)	0	0	0
27/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
27/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,418.0000	6,291.0000	(1.979)	0	0	0
27/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,171.0000	4,045.0000	(3.021)	0	0	0
27/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,188.0000	1,074.0000	(9.596)	0	0	0
27/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,168.0000	6,041.0000	(2.059)	0	0	0
27/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	72.0000	84.0000	16.667	0	0	0
27/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	482.0000	398.0000	(17.427)	0	0	0
27/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,218.0000	6,091.0000	(2.042)	0	0	0
27/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	64.0000	74.0000	15.625	0	0	0
27/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,234.0000	1,119.0000	(9.319)	0	0	0
27/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	593.0000	500.0000	(15.683)	0	0	0
27/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	176.0000	211.0000	19.886	0	0	0
27/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	593.0000	500.0000	(15.683)	0	0	0
27/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	964.0000	856.0000	(11.203)	0	0	0
27/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	98.0000	116.0000	18.367	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15			Currency Future	12.6956	12.8253	1.022	12.8200	12.8200	863
27/10/2009	£ / R	2010/03/15	18.70	Put	Currency Future	0.0000	5,893.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	196.0000	170.0000	(13.265)	0	0	0
27/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,598.0000	2,482.0000	(4.465)	0	0	0
27/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,501.0000	3,378.0000	(3.513)	0	0	0
27/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
27/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,813.0000	7,684.0000	(1.651)	0	0	0
27/10/2009	£ / R	2010/03/15	20.70	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	479.0000	542.0000	13.152	0	0	0
27/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	117.0000	135.0000	15.385	0	0	0
27/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,531.0000	4,403.0000	(2.825)	0	0	0
27/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
27/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
27/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	958.0000	1,060.0000	10.647	0	0	0
27/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,822.0000	5,694.0000	(2.199)	0	0	0
27/10/2009	£ / R	2010/03/15	20.70	Put	Currency Future	0.0000	7,884.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	634.0000	566.0000	(10.726)	0	0	0
27/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,648.0000	4,777.0000	2.775	0	0	0
27/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
27/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	710.0000	798.0000	12.394	0	0	0
27/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
27/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,792.0000	3,667.0000	(3.296)	0	0	0
27/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,498.0000	4,628.0000	2.890	0	0	0
27/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,208.0000	9,079.0000	(1.401)	0	0	0
27/10/2009	£ / R	2010/03/15	18.70	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	93.0000	107.0000	15.054	0	0	0
27/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
27/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
27/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,530.0000	2,658.0000	5.059	0	0	0
27/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,115.0000	6,987.0000	(1.799)	0	0	0
27/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,625.0000	1,749.0000	7.631	0	0	0
27/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,772.0000	5,644.0000	(2.218)	0	0	0
27/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	186.0000	211.0000	13.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	212.0000	184.0000	(13.208)	0	0	0
27/10/2009	£ / R	2010/03/15	8.70	Call	Currency Future	0.0000	4,133.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	768.0000	693.0000	(9.766)	0	0	0
27/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,857.0000	1,982.0000	6.731	0	0	0
27/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,579.0000	1,703.0000	7.853	0	0	0
27/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,108.0000	8,979.0000	(1.416)	0	0	0
27/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
27/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	182.0000	157.0000	(13.736)	0	0	0
27/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	486.0000	434.0000	(10.700)	0	0	0
27/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,913.0000	1,805.0000	(5.646)	0	0	0
27/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,523.0000	5,395.0000	(2.318)	0	0	0
27/10/2009	£ / R	2010/03/15	8.70	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
27/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	413.0000	468.0000	13.317	0	0	0
27/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,823.0000	2,952.0000	4.570	0	0	0
27/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	158.0000	180.0000	13.924	0	0	0
27/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
27/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,550.0000	3,426.0000	(3.493)	0	0	0
27/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	657.0000	740.0000	12.633	0	0	0
27/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,374.0000	5,246.0000	(2.382)	0	0	0
27/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,473.0000	5,346.0000	(2.320)	0	0	0
27/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,356.0000	3,234.0000	(3.635)	0	0	0
27/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
27/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,027.0000	1,133.0000	10.321	0	0	0
27/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,215.0000	7,086.0000	(1.788)	0	0	0
27/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	992.0000	1,096.0000	10.484	0	0	0
27/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	84.0000	77.0000	(8.333)	0	0	0
27/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	582.0000	659.0000	13.230	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	79.0000	73.0000	(7.595)	0	0	0
27/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,251.0000	4,380.0000	3.035	0	0	0
27/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,690.0000	1,586.0000	(6.154)	0	0	0
27/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,518.0000	6,390.0000	(1.964)	0	0	0
27/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,578.0000	2,707.0000	5.004	0	0	0
27/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	733.0000	660.0000	(9.959)	0	0	0
27/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	282.0000	247.0000	(12.411)	0	0	0
27/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	388.0000	343.0000	(11.598)	0	0	0
27/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	429.0000	486.0000	13.287	0	0	0
27/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,514.0000	7,385.0000	(1.717)	0	0	0
27/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	828.0000	922.0000	11.353	0	0	0
27/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
27/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	460.0000	410.0000	(10.870)	0	0	0
27/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	767.0000	858.0000	11.864	0	0	0
27/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	891.0000	989.0000	10.999	0	0	0
27/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,691.0000	2,574.0000	(4.348)	0	0	0
27/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,510.0000	8,381.0000	(1.516)	0	0	0
27/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	365.0000	322.0000	(11.781)	0	0	0
27/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
27/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	88.0000	82.0000	(6.818)	0	0	0
27/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,676.0000	2,805.0000	4.821	0	0	0
27/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,679.0000	4,552.0000	(2.714)	0	0	0
27/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,866.0000	6,738.0000	(1.864)	0	0	0
27/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,464.0000	7,336.0000	(1.715)	0	0	0
27/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,725.0000	2,854.0000	4.734	0	0	0
27/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,548.0000	4,677.0000	2.836	0	0	0
27/10/2009	£ / R	2010/03/15	20.50	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
27/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,534.0000	1,657.0000	8.018	0	0	0
27/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	245.0000	214.0000	(12.653)	0	0	0
27/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,859.0000	8,730.0000	(1.456)	0	0	0
27/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,913.0000	7,784.0000	(1.630)	0	0	0
27/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,201.0000	4,330.0000	3.071	0	0	0
27/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	322.0000	283.0000	(12.112)	0	0	0
27/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,405.0000	3,282.0000	(3.612)	0	0	0
27/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,667.0000	6,539.0000	(1.920)	0	0	0
27/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,763.0000	1,888.0000	7.090	0	0	0
27/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	90.0000	103.0000	14.444	0	0	0
27/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,510.0000	3,639.0000	3.675	0	0	0
27/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,324.0000	5,197.0000	(2.385)	0	0	0
27/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,644.0000	2,528.0000	(4.387)	0	0	0
27/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,364.0000	7,236.0000	(1.738)	0	0	0
27/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,659.0000	8,531.0000	(1.478)	0	0	0
27/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,314.0000	7,186.0000	(1.750)	0	0	0
27/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
27/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	683.0000	768.0000	12.445	0	0	0
27/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,457.0000	9,328.0000	(1.364)	0	0	0
27/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,580.0000	4,453.0000	(2.773)	0	0	0
27/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
27/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	411.0000	364.0000	(11.436)	0	0	0
27/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	540.0000	484.0000	(10.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
27/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,357.0000	9,228.0000	(1.379)	0	0	0
27/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,809.0000	8,680.0000	(1.464)	0	0	0
27/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,738.0000	2,621.0000	(4.273)	0	0	0
27/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,267.0000	1,387.0000	9.471	0	0	0
27/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
27/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,308.0000	9,178.0000	(1.397)	0	0	0
27/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	536.0000	609.0000	13.619	0	0	0
27/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	558.0000	633.0000	13.441	0	0	0
27/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
27/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,630.0000	4,502.0000	(2.765)	0	0	0
27/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	98.0000	91.0000	(7.143)	0	0	0
27/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,832.0000	2,714.0000	(4.167)	0	0	0
27/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,165.0000	7,037.0000	(1.786)	0	0	0
27/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	513.0000	458.0000	(10.721)	0	0	0
27/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,963.0000	7,834.0000	(1.620)	0	0	0
27/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
27/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,362.0000	3,491.0000	3.837	0	0	0
27/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,778.0000	4,651.0000	(2.658)	0	0	0
27/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,350.0000	4,479.0000	2.966	0	0	0
27/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,763.0000	7,635.0000	(1.649)	0	0	0
27/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,481.0000	2,609.0000	5.159	0	0	0
27/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,909.0000	8,780.0000	(1.448)	0	0	0
27/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,767.0000	6,639.0000	(1.892)	0	0	0
27/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,158.0000	9,029.0000	(1.409)	0	0	0
27/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,460.0000	3,589.0000	3.728	0	0	0
27/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,971.0000	5,843.0000	(2.144)	0	0	0
27/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,384.0000	2,512.0000	5.369	0	0	0
27/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,916.0000	6,788.0000	(1.851)	0	0	0
27/10/2009	£ / R	2010/03/15	19.45	Call	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
27/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,722.0000	5,594.0000	(2.237)	0	0	0
27/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	462.0000	522.0000	12.987	0	0	11,630
27/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
27/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,166.0000	3,295.0000	4.075	0	0	0
27/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
27/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	228.0000	199.0000	(12.719)	0	0	0
27/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	602.0000	536.0000	(10.963)	0	0	0
27/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,610.0000	8,481.0000	(1.498)	0	0	0
27/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,444.0000	1,566.0000	8.449	0	0	0
27/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
27/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,744.0000	3,619.0000	(3.339)	0	0	0
27/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,322.0000	2,210.0000	(4.823)	0	0	0
27/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,647.0000	3,522.0000	(3.427)	0	0	0
27/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	84.0000	96.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,355.0000	1,476.0000	8.930	0	0	0
27/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
27/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
27/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	924.0000	1,024.0000	10.823	0	0	0
27/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,053.0000	4,182.0000	3.183	0	0	0
27/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,190.0000	2,317.0000	5.799	0	0	0
27/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,713.0000	7,585.0000	(1.660)	0	0	0
27/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,424.0000	5,296.0000	(2.360)	0	0	0
27/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	497.0000	562.0000	13.078	0	0	0
27/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
27/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	163.0000	186.0000	14.110	0	0	0
27/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
27/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,617.0000	6,489.0000	(1.934)	0	0	0
27/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,264.0000	3,393.0000	3.952	0	0	0
27/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,868.0000	1,761.0000	(5.728)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,453.0000	3,330.0000	(3.562)	0	0	0
27/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	149.0000	169.0000	13.423	0	0	0
27/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
27/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,215.0000	3,344.0000	4.012	0	0	0
27/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	606.0000	685.0000	13.036	0	0	0
27/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,286.0000	2,414.0000	5.599	0	0	0
27/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
27/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,238.0000	2,366.0000	5.719	0	0	0
27/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,627.0000	2,756.0000	4.911	0	0	0
27/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,300.0000	4,429.0000	3.000	0	0	0
27/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	859.0000	956.0000	11.292	0	0	0
27/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,759.0000	8,630.0000	(1.473)	0	0	0
27/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	169.0000	192.0000	13.609	0	0	0
27/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,671.0000	1,795.0000	7.421	0	0	0
27/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,823.0000	1,716.0000	(5.869)	0	0	0
27/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,414.0000	7,286.0000	(1.726)	0	0	0
27/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,093.0000	2,221.0000	6.116	0	0	0
27/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	344.0000	391.0000	13.663	0	0	0
27/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
27/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
27/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,068.0000	3,197.0000	4.205	0	0	0
27/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	631.0000	712.0000	12.837	0	0	0
27/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	949.0000	866.0000	(8.746)	0	0	0
27/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
27/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,695.0000	3,571.0000	(3.356)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,921.0000	5,793.0000	(2.162)	0	0	0
27/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
27/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,828.0000	4,700.0000	(2.651)	0	0	0
27/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,335.0000	2,463.0000	5.482	0	0	0
27/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,663.0000	7,535.0000	(1.670)	0	0	0
27/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,102.0000	4,231.0000	3.145	0	0	0
27/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,003.0000	1,894.0000	(5.442)	0	0	0
27/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	797.0000	890.0000	11.669	0	0	0
27/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	435.0000	387.0000	(11.034)	0	0	0
27/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,672.0000	5,545.0000	(2.239)	0	0	0
27/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	135.0000	124.0000	(8.148)	0	0	0
27/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,399.0000	1,521.0000	8.721	0	0	0
27/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,847.0000	4,976.0000	2.661	0	0	0
27/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,407.0000	9,278.0000	(1.371)	0	0	0
27/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	302.0000	265.0000	(12.252)	0	0	0
27/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	332.0000	377.0000	13.554	0	0	0
27/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	103.0000	95.0000	(7.767)	0	0	0
27/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,112.0000	7,984.0000	(1.578)	0	0	0
27/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,977.0000	4,849.0000	(2.572)	0	0	0
27/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	263.0000	230.0000	(12.548)	0	0	0
27/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
27/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	986.0000	902.0000	(8.519)	0	0	0
27/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,608.0000	3,737.0000	3.575	0	0	0
27/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,313.0000	3,442.0000	3.894	0	0	0
27/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,103.0000	1,014.0000	(8.069)	0	0	0
27/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	343.0000	302.0000	(11.953)	0	0	0
27/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
27/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,211.0000	8,083.0000	(1.559)	0	0	0
27/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,785.0000	2,667.0000	(4.237)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	298.0000	339.0000	13.758	0	0	0
27/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,863.0000	7,734.0000	(1.641)	0	0	0
27/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	121.0000	112.0000	(7.438)	0	0	0
27/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,646.0000	1,543.0000	(6.258)	0	0	0
27/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,988.0000	3,862.0000	(3.159)	0	0	0
27/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	174.0000	198.0000	13.793	0	0	0
27/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,261.0000	8,133.0000	(1.549)	0	0	0
27/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	81.0000	92.0000	13.580	0	0	0
27/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	309.0000	352.0000	13.916	0	0	0
27/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
27/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
27/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,310.0000	1,431.0000	9.237	0	0	0
27/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	838.0000	760.0000	(9.308)	0	0	0
27/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,063.0000	976.0000	(8.184)	0	0	0
27/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,021.0000	2,901.0000	(3.972)	0	0	0
27/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
27/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
27/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
27/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	384.0000	436.0000	13.542	0	0	0
27/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,269.0000	6,142.0000	(2.026)	0	0	0
27/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,958.0000	8,830.0000	(1.429)	0	0	0
27/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,382.0000	4,255.0000	(2.898)	0	0	0
27/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,697.0000	4,827.0000	2.768	0	0	0
27/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	140.0000	159.0000	13.571	0	0	0
27/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,489.0000	1,611.0000	8.193	0	0	0
27/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	154.0000	175.0000	13.636	0	0	0
27/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,966.0000	6,838.0000	(1.837)	0	0	0
27/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	192.0000	218.0000	13.542	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,095.0000	1,984.0000	(5.298)	0	0	0
27/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,432.0000	2,560.0000	5.263	0	0	0
27/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,958.0000	1,849.0000	(5.567)	0	0	0
27/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,276.0000	2,165.0000	(4.877)	0	0	0
27/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	67.0000	77.0000	14.925	0	0	0
27/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	739.0000	828.0000	12.043	0	0	0
27/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,841.0000	3,716.0000	(3.254)	0	0	0
27/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,220.0000	6,092.0000	(2.058)	0	0	0
27/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,265.0000	7,136.0000	(1.776)	0	0	0
27/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,872.0000	5,744.0000	(2.180)	0	0	0
27/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	198.0000	225.0000	13.636	0	0	0
27/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,180.0000	1,299.0000	10.085	0	0	0
27/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,879.0000	2,760.0000	(4.133)	0	0	0
27/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,142.0000	1,052.0000	(7.881)	0	0	0
27/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,418.0000	6,291.0000	(1.979)	0	0	0
27/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,258.0000	9,129.0000	(1.393)	0	0	0
27/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,120.0000	5,993.0000	(2.075)	0	0	0
27/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	122.0000	140.0000	14.754	0	0	0
27/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
27/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
27/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
27/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	357.0000	405.0000	13.445	0	0	0
27/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
27/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	58.0000	66.0000	13.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
27/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,806.0000	3,935.0000	3.389	0	0	0
27/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	911.0000	830.0000	(8.891)	0	0	0
27/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,410.0000	8,282.0000	(1.522)	0	0	0
27/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,816.0000	6,688.0000	(1.878)	0	0	0
27/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,905.0000	4,034.0000	3.303	0	0	0
27/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,175.0000	5,048.0000	(2.454)	0	0	0
27/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	320.0000	364.0000	13.750	0	0	0
27/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,890.0000	3,764.0000	(3.239)	0	0	0
27/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,152.0000	4,281.0000	3.107	0	0	0
27/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,707.0000	3,836.0000	3.480	0	0	0
27/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,025.0000	939.0000	(8.390)	0	0	0
27/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,117.0000	2,996.0000	(3.882)	0	0	0
27/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,283.0000	4,156.0000	(2.965)	0	0	0
27/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	136.0000	155.0000	13.971	0	0	11,630
27/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
27/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,212.0000	3,091.0000	(3.767)	0	0	0
27/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,141.0000	2,029.0000	(5.231)	0	0	0
27/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,086.0000	3,959.0000	(3.108)	0	0	0
27/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,747.0000	4,877.0000	2.739	0	0	0
27/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,872.0000	3,001.0000	4.492	0	0	0
27/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,184.0000	4,057.0000	(3.035)	0	0	0
27/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
27/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,877.0000	4,750.0000	(2.604)	0	0	0
27/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,264.0000	1,170.0000	(7.437)	0	0	0
27/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,970.0000	3,099.0000	4.343	0	0	0
27/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	259.0000	295.0000	13.900	0	0	0
27/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,904.0000	2,029.0000	6.565	0	0	0
27/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2010/03/15	19.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R 2010/03/15	10.95	Call	Currency Future	1,810.0000	1,935.0000	6.906	0	0	0
27/10/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,223.0000	1,130.0000	(7.604)	0	0	0
27/10/2009	£ / R 2010/03/15	14.75	Call	Currency Future	131.0000	150.0000	14.504	0	0	0
27/10/2009	£ / R 2010/03/15	14.05	Call	Currency Future	205.0000	233.0000	13.659	0	0	0
27/10/2009	£ / R 2010/03/15	21.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	£ / R 2010/03/15	9.95	Call	Currency Future	2,774.0000	2,903.0000	4.650	0	0	0
27/10/2009	£ / R 2010/03/15	14.75	Put	Currency Future	2,186.0000	2,075.0000	(5.078)	0	0	0
27/10/2009	£ / R 2010/03/15	9.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/10/2009	£ / R 2010/03/15	17.75	Put	Currency Future	5,076.0000	4,948.0000	(2.522)	0	0	0
27/10/2009	£ / R 2010/03/15	11.75	Put	Currency Future	154.0000	138.0000	(10.390)	0	0	0
27/10/2009	£ / R 2010/03/15	16.95	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
27/10/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,602.0000	1,500.0000	(6.367)	0	0	0
27/10/2009	£ / R 2010/03/15	10.75	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
27/10/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,411.0000	3,540.0000	3.782	0	0	0
27/10/2009	£ / R 2010/03/15	14.95	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
27/10/2009	£ / R 2010/03/15	11.05	Call	Currency Future	1,717.0000	1,841.0000	7.222	0	0	0
27/10/2009	£ / R 2010/03/15	10.75	Call	Currency Future	1,998.0000	2,124.0000	6.306	0	0	0
27/10/2009	£ / R 2010/03/15	13.95	Call	Currency Future	219.0000	249.0000	13.699	0	0	0
27/10/2009	£ / R 2010/03/15	14.95	Put	Currency Future	2,367.0000	2,255.0000	(4.732)	0	0	0
27/10/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,559.0000	3,688.0000	3.625	0	0	0
27/10/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,100.0000	1,213.0000	10.273	0	0	0
27/10/2009	£ / R 2010/03/15	15.90	Put	Currency Future	3,260.0000	3,138.0000	(3.742)	0	0	0
27/10/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,473.0000	1,374.0000	(6.721)	0	0	0
27/10/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,361.0000	8,232.0000	(1.543)	0	0	0
27/10/2009	£ / R 2010/03/15	10.95	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
27/10/2009	£ / R 2010/03/15	11.05	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
27/10/2009	£ / R 2010/03/15	12.75	Put	Currency Future	571.0000	510.0000	(10.683)	0	0	0
27/10/2009	£ / R 2010/03/15	15.30	Call	Currency Future	87.0000	100.0000	14.943	0	0	0
27/10/2009	£ / R 2010/03/15	15.15	Call	Currency Future	97.0000	112.0000	15.464	0	0	0
27/10/2009	£ / R 2010/03/15	21.75	Put	Currency Future	9,058.0000	8,929.0000	(1.424)	0	0	0
27/10/2009	£ / R 2010/03/15	13.65	Call	Currency Future	268.0000	306.0000	14.179	0	0	0
27/10/2009	£ / R 2010/03/15	12.75	Call	Currency Future	516.0000	585.0000	13.372	0	0	0
27/10/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,778.0000	1,673.0000	(5.906)	0	0	0
27/10/2009	£ / R 2010/03/15	13.55	Call	Currency Future	288.0000	328.0000	13.889	0	0	0
27/10/2009	£ / R 2010/03/15	8.85	Call	Currency Future	3,855.0000	3,985.0000	3.372	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,551.0000	2,436.0000	(4.508)	0	0	0
27/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,065.0000	6,937.0000	(1.812)	0	0	0
27/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,264.0000	1,170.0000	(7.437)	0	0	0
27/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	101.0000	116.0000	14.851	0	0	0
27/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
27/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
27/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,481.0000	4,354.0000	(2.834)	0	0	0
27/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
27/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,927.0000	2,807.0000	(4.100)	0	0	0
27/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,559.0000	1,458.0000	(6.479)	0	0	0
27/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,162.0000	8,033.0000	(1.580)	0	0	0
27/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,275.0000	5,147.0000	(2.427)	0	0	0
27/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	211.0000	241.0000	14.218	0	0	0
27/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
27/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	259.0000	295.0000	13.900	0	0	0
27/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,505.0000	2,391.0000	(4.551)	0	0	0
27/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,308.0000	3,186.0000	(3.688)	0	0	0
27/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,432.0000	4,304.0000	(2.888)	0	0	0
27/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,234.0000	4,107.0000	(3.000)	0	0	0
27/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,346.0000	1,250.0000	(7.132)	0	0	0
27/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,729.0000	4,601.0000	(2.707)	0	0	0
27/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,225.0000	5,097.0000	(2.450)	0	0	0
27/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,516.0000	1,415.0000	(6.662)	0	0	0
27/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,717.0000	6,589.0000	(1.906)	0	0	0
27/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
27/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,388.0000	1,291.0000	(6.988)	0	0	0
27/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,568.0000	6,440.0000	(1.949)	0	0	0
27/10/2009	£ / R	2010/03/15	19.40	Call	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
27/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	234.0000	266.0000	13.675	0	0	0
27/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,756.0000	3,886.0000	3.461	0	0	0
27/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,560.0000	8,431.0000	(1.507)	0	0	0
27/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	242.0000	276.0000	14.050	0	0	0
27/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,709.0000	8,581.0000	(1.470)	0	0	0
27/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	445.0000	504.0000	13.258	0	0	0
27/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	278.0000	316.0000	13.669	0	0	0
27/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
27/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,170.0000	6,042.0000	(2.075)	0	0	0
27/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,182.0000	1,091.0000	(7.699)	0	0	0
27/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	250.0000	285.0000	14.000	0	0	0
27/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,305.0000	1,210.0000	(7.280)	0	0	0
27/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	226.0000	257.0000	13.717	0	0	0
27/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,468.0000	6,340.0000	(1.979)	0	0	0
27/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,431.0000	1,332.0000	(6.918)	0	0	0
27/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	699.0000	628.0000	(10.157)	0	0	0
27/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	666.0000	597.0000	(10.360)	0	0	0
27/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,460.0000	8,332.0000	(1.513)	0	0	0
27/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	875.0000	795.0000	(9.143)	0	0	0
27/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	370.0000	420.0000	13.514	0	0	0
27/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	803.0000	726.0000	(9.589)	0	0	0
27/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	398.0000	452.0000	13.568	0	0	0
27/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,369.0000	6,241.0000	(2.010)	0	0	0
27/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
27/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,658.0000	3,787.0000	3.527	0	0	0
27/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,459.0000	2,345.0000	(4.636)	0	0	0
27/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	105.0000	120.0000	14.286	0	0	0
27/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
27/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,036.0000	3,910.0000	(3.122)	0	0	0
27/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
27/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,137.0000	1,256.0000	10.466	0	0	0
27/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	142.0000	131.0000	(7.746)	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
27/10/2009	£ / R 2010/03/15	15.70	Put	Currency Future	3,069.0000	2,949.0000	(3.910)	0	0	0
27/10/2009	£ / R 2010/03/15	16.70	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
27/10/2009	£ / R 2010/03/15	17.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R 2010/03/15	9.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	£ / R 2010/03/15	15.80	Put	Currency Future	3,165.0000	3,043.0000	(3.855)	0	0	0
27/10/2009	£ / R 2010/03/15	16.80	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
27/10/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,135.0000	4,008.0000	(3.071)	0	0	0
27/10/2009	£ / R 2010/03/15	17.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/10/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,126.0000	4,998.0000	(2.497)	0	0	0
27/10/2009	£ / R 2010/03/15	15.80	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
27/10/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,231.0000	2,120.0000	(4.975)	0	0	0
27/10/2009	£ / R 2010/03/15	11.80	Put	Currency Future	168.0000	145.0000	(13.690)	0	0	0
27/10/2009	£ / R 2010/03/15	9.80	Call	Currency Future	2,921.0000	3,050.0000	4.416	0	0	0
27/10/2009	£ / R 2010/03/15	10.70	Call	Currency Future	2,045.0000	2,172.0000	6.210	0	0	0
27/10/2009	£ / R 2010/03/15	10.80	Call	Currency Future	1,951.0000	2,076.0000	6.407	0	0	0
27/10/2009	£ / R 2010/03/15	10.80	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
27/10/2009	£ / R 2010/03/15	11.80	Call	Currency Future	1,063.0000	1,170.0000	10.066	0	0	0
27/10/2009	£ / R 2010/03/15	14.80	Call	Currency Future	126.0000	146.0000	15.873	0	0	0
27/10/2009	£ / R 2010/03/15	9.70	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
27/10/2009	£ / R 2010/03/15	17.70	Put	Currency Future	5,026.0000	4,899.0000	(2.527)	0	0	0
27/10/2009	£ / R 2010/03/15	14.60	Call	Currency Future	145.0000	164.0000	13.103	0	0	0
27/10/2009	£ / R 2010/03/15	11.60	Put	Currency Future	128.0000	118.0000	(7.813)	0	0	0
27/10/2009	£ / R 2010/03/15	11.60	Call	Currency Future	1,223.0000	1,343.0000	9.812	0	0	0
27/10/2009	£ / R 2010/03/15	10.60	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/10/2009	£ / R 2010/03/15	14.60	Put	Currency Future	2,049.0000	1,939.0000	(5.368)	0	0	0
27/10/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,974.0000	2,854.0000	(4.035)	0	0	0
27/10/2009	£ / R 2010/03/15	15.60	Call	Currency Future	70.0000	80.0000	14.286	0	0	0
27/10/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,939.0000	3,813.0000	(3.199)	0	0	0
27/10/2009	£ / R 2010/03/15	16.60	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
27/10/2009	£ / R 2010/03/15	9.70	Call	Currency Future	3,019.0000	3,148.0000	4.273	0	0	0
27/10/2009	£ / R 2010/03/15	10.60	Call	Currency Future	2,141.0000	2,269.0000	5.979	0	0	0
27/10/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,117.0000	3,245.0000	4.107	0	0	0
27/10/2009	£ / R 2010/03/15	9.60	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/10/2009	£ / R 2010/03/15	17.60	Put	Currency Future	4,927.0000	4,799.0000	(2.598)	0	0	0
27/10/2009	£ / R 2010/03/15	17.60	Call	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
27/10/2009	£ / R	2010/06/14			Currency Future	12.9076	13.0428	1.047	0.0000	0.0000	559
27/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
27/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	652.0000	720.0000	10.429	0	0	0
27/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	644.0000	587.0000	(8.851)	0	0	0
27/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,099.0000	3,976.0000	(3.001)	0	0	0
27/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,166.0000	7,033.0000	(1.856)	0	0	0
27/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,514.0000	7,381.0000	(1.770)	0	0	0
27/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
27/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
27/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,152.0000	9,019.0000	(1.453)	0	0	0
27/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	287.0000	317.0000	10.453	0	0	0
27/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,017.0000	6,884.0000	(1.895)	0	0	0
27/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	795.0000	727.0000	(8.553)	0	0	0
27/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,464.0000	7,331.0000	(1.782)	0	0	0
27/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
27/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,091.0000	1,190.0000	9.074	0	0	0
27/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
27/10/2009	£ / R	2010/06/14	20.90	Put	Currency Future	0.0000	7,879.0000	100.000	0	0	0
27/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	107.0000	119.0000	11.215	0	0	0
27/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,665.0000	4,799.0000	2.872	0	0	0
27/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	307.0000	339.0000	10.423	0	0	0
27/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,224.0000	4,357.0000	3.149	0	0	0
27/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,536.0000	5,406.0000	(2.348)	0	0	0
27/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	869.0000	955.0000	9.896	0	0	0
27/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,322.0000	4,455.0000	3.077	0	0	0
27/10/2009	£ / R	2010/06/14	14.90	Call	Currency Future	0.0000	290.0000	100.000	0	0	0
27/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,698.0000	2,587.0000	(4.114)	0	0	0
27/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	928.0000	854.0000	(7.974)	0	0	0
27/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
27/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	334.0000	297.0000	(11.078)	0	0	0
27/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,451.0000	9,317.0000	(1.418)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2010/06/14	14.70	Put	Currency Future	2,079.0000	1,974.0000	(5.051)	0	0	0
27/10/2009	£ / R 2010/06/14	18.90	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
27/10/2009	£ / R 2010/06/14	10.90	Put	Currency Future	71.0000	69.0000	(2.817)	0	0	0
27/10/2009	£ / R 2010/06/14	13.25	Call	Currency Future	586.0000	647.0000	10.410	0	0	0
27/10/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,731.0000	5,601.0000	(2.268)	0	0	0
27/10/2009	£ / R 2010/06/14	12.80	Call	Currency Future	751.0000	830.0000	10.519	0	0	0
27/10/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,032.0000	1,127.0000	9.205	0	0	0
27/10/2009	£ / R 2010/06/14	8.55	Call	Currency Future	4,371.0000	4,504.0000	3.043	0	0	0
27/10/2009	£ / R 2010/06/14	16.70	Call	Currency Future	116.0000	129.0000	11.207	0	0	0
27/10/2009	£ / R 2010/06/14	20.90	Call	Currency Future	0.0000	21.0000	100.000	0	0	0
27/10/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,294.0000	3,428.0000	4.068	0	0	0
27/10/2009	£ / R 2010/06/14	16.70	Put	Currency Future	3,908.0000	3,786.0000	(3.122)	0	0	0
27/10/2009	£ / R 2010/06/14	18.90	Put	Currency Future	0.0000	5,893.0000	100.000	0	0	0
27/10/2009	£ / R 2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,813.0000	3,692.0000	(3.173)	0	0	0
27/10/2009	£ / R 2010/06/14	12.55	Put	Currency Future	511.0000	463.0000	(9.393)	0	0	0
27/10/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,854.0000	8,721.0000	(1.502)	0	0	0
27/10/2009	£ / R 2010/06/14	16.85	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
27/10/2009	£ / R 2010/06/14	18.70	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
27/10/2009	£ / R 2010/06/14	14.90	Put	Currency Future	0.0000	2,147.0000	100.000	0	0	0
27/10/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,764.0000	4,898.0000	2.813	0	0	0
27/10/2009	£ / R 2010/06/14	16.60	Call	Currency Future	121.0000	135.0000	11.570	0	0	0
27/10/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,490.0000	3,624.0000	3.840	0	0	0
27/10/2009	£ / R 2010/06/14	17.85	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
27/10/2009	£ / R 2010/06/14	8.90	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
27/10/2009	£ / R 2010/06/14	15.40	Call	Currency Future	206.0000	230.0000	11.650	0	0	0
27/10/2009	£ / R 2010/06/14	15.60	Call	Currency Future	188.0000	209.0000	11.170	0	0	0
27/10/2009	£ / R 2010/06/14	19.75	Put	Currency Future	6,868.0000	6,734.0000	(1.951)	0	0	0
27/10/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,110.0000	2,994.0000	(3.730)	0	0	0
27/10/2009	£ / R 2010/06/14	8.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/10/2009	£ / R 2010/06/14	12.75	Call	Currency Future	773.0000	854.0000	10.479	0	0	0
27/10/2009	£ / R 2010/06/14	11.15	Call	Currency Future	1,857.0000	1,978.0000	6.516	0	0	0
27/10/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,320.0000	2,453.0000	5.733	0	0	0
27/10/2009	£ / R 2010/06/14	12.60	Put	Currency Future	537.0000	486.0000	(9.497)	0	0	0
27/10/2009	£ / R 2010/06/14	20.15	Put	Currency Future	7,265.0000	7,132.0000	(1.831)	0	0	0
27/10/2009	£ / R 2010/06/14	11.10	Call	Currency Future	1,901.0000	2,022.0000	6.365	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,051.0000	3,929.0000	(3.012)	0	0	0
27/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	796.0000	878.0000	10.302	0	0	0
27/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	93.0000	80.0000	(13.978)	0	0	0
27/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
27/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,567.0000	4,700.0000	2.912	0	0	0
27/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	975.0000	1,067.0000	9.436	0	0	0
27/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
27/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	589.0000	535.0000	(9.168)	0	0	0
27/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,122.0000	1,222.0000	8.913	0	0	0
27/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	820.0000	903.0000	10.122	0	0	0
27/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,828.0000	5,698.0000	(2.231)	0	0	0
27/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
27/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
27/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	314.0000	279.0000	(11.146)	0	0	0
27/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	844.0000	929.0000	10.071	0	0	0
27/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,949.0000	1,846.0000	(5.285)	0	0	0
27/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	167.0000	186.0000	11.377	0	0	0
27/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	562.0000	511.0000	(9.075)	0	0	0
27/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,813.0000	7,679.0000	(1.715)	0	0	0
27/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,293.0000	5,165.0000	(2.418)	0	0	0
27/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	100.0000	86.0000	(14.000)	0	0	0
27/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,880.0000	2,766.0000	(3.958)	0	0	0
27/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,401.0000	9,267.0000	(1.425)	0	0	0
27/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,955.0000	4,828.0000	(2.563)	0	0	0
27/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,211.0000	2,104.0000	(4.839)	0	0	0
27/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	417.0000	374.0000	(10.312)	0	0	0
27/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
27/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	183.0000	204.0000	11.475	0	0	0
27/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	729.0000	807.0000	10.700	0	0	0
27/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	196.0000	176.0000	(10.204)	0	0	0
27/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2010/06/14	21.85	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
27/10/2009	£ / R 2010/06/14	14.65	Call	Currency Future	293.0000	324.0000	10.580	0	0	0
27/10/2009	£ / R 2010/06/14	22.15	Put	Currency Future	9,252.0000	9,118.0000	(1.448)	0	0	0
27/10/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,926.0000	2,812.0000	(3.896)	0	0	0
27/10/2009	£ / R 2010/06/14	12.85	Put	Currency Future	672.0000	614.0000	(8.631)	0	0	0
27/10/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,917.0000	6,784.0000	(1.923)	0	0	0
27/10/2009	£ / R 2010/06/14	20.55	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/10/2009	£ / R 2010/06/14	17.85	Put	Currency Future	5,003.0000	4,876.0000	(2.538)	0	0	0
27/10/2009	£ / R 2010/06/14	16.80	Call	Currency Future	111.0000	124.0000	11.712	0	0	0
27/10/2009	£ / R 2010/06/14	8.65	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
27/10/2009	£ / R 2010/06/14	17.15	Call	Currency Future	92.0000	106.0000	15.217	0	0	0
27/10/2009	£ / R 2010/06/14	12.00	Put	Currency Future	278.0000	248.0000	(10.791)	0	0	0
27/10/2009	£ / R 2010/06/14	10.30	Call	Currency Future	2,659.0000	2,794.0000	5.077	0	0	0
27/10/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,126.0000	2,260.0000	6.303	0	0	0
27/10/2009	£ / R 2010/06/14	19.85	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
27/10/2009	£ / R 2010/06/14	16.80	Put	Currency Future	4,004.0000	3,881.0000	(3.072)	0	0	0
27/10/2009	£ / R 2010/06/14	8.65	Call	Currency Future	4,273.0000	4,406.0000	3.113	0	0	0
27/10/2009	£ / R 2010/06/14	17.15	Put	Currency Future	4,334.0000	4,213.0000	(2.792)	0	0	0
27/10/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,185.0000	1,291.0000	8.945	0	0	0
27/10/2009	£ / R 2010/06/14	10.30	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
27/10/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,904.0000	8,771.0000	(1.494)	0	0	0
27/10/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,289.0000	1,403.0000	8.844	0	0	0
27/10/2009	£ / R 2010/06/14	19.85	Put	Currency Future	6,967.0000	6,834.0000	(1.909)	0	0	0
27/10/2009	£ / R 2010/06/14	12.45	Call	Currency Future	921.0000	1,010.0000	9.663	0	0	8,032
27/10/2009	£ / R 2010/06/14	18.15	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
27/10/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,780.0000	5,649.0000	(2.266)	0	0	0
27/10/2009	£ / R 2010/06/14	12.40	Put	Currency Future	440.0000	396.0000	(10.000)	0	0	0
27/10/2009	£ / R 2010/06/14	18.50	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
27/10/2009	£ / R 2010/06/14	11.30	Call	Currency Future	1,728.0000	1,848.0000	6.944	0	0	0
27/10/2009	£ / R 2010/06/14	10.85	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
27/10/2009	£ / R 2010/06/14	21.85	Put	Currency Future	8,954.0000	8,820.0000	(1.497)	0	0	0
27/10/2009	£ / R 2010/06/14	18.80	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
27/10/2009	£ / R 2010/06/14	8.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/10/2009	£ / R 2010/06/14	12.45	Put	Currency Future	463.0000	417.0000	(9.935)	0	0	0
27/10/2009	£ / R 2010/06/14	10.10	Call	Currency Future	2,855.0000	2,989.0000	4.694	0	0	0
27/10/2009	£ / R 2010/06/14	12.40	Call	Currency Future	947.0000	1,038.0000	9.609	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R 2010/06/14	18.50	Put	Currency Future	5,633.0000	5,503.0000	(2.308)	0	0	0
27/10/2009	£ / R 2010/06/14	11.30	Put	Currency Future	121.0000	105.0000	(13.223)	0	0	0
27/10/2009	£ / R 2010/06/14	9.85	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
27/10/2009	£ / R 2010/06/14	14.80	Put	Currency Future	2,167.0000	2,060.0000	(4.938)	0	0	0
27/10/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,252.0000	1,365.0000	9.026	0	0	0
27/10/2009	£ / R 2010/06/14	16.15	Put	Currency Future	3,389.0000	3,270.0000	(3.511)	0	0	0
27/10/2009	£ / R 2010/06/14	9.65	Put	Currency Future	36.0000	36.0000	-	0	0	0
27/10/2009	£ / R 2010/06/14	11.00	Call	Currency Future	1,989.0000	2,115.0000	6.335	0	0	0
27/10/2009	£ / R 2010/06/14	10.45	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/10/2009	£ / R 2010/06/14	20.30	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R 2010/06/14	19.55	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
27/10/2009	£ / R 2010/06/14	8.80	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
27/10/2009	£ / R 2010/06/14	9.90	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
27/10/2009	£ / R 2010/06/14	22.00	Put	Currency Future	9,103.0000	8,969.0000	(1.472)	0	0	0
27/10/2009	£ / R 2010/06/14	11.60	Call	Currency Future	1,482.0000	1,598.0000	7.827	0	0	0
27/10/2009	£ / R 2010/06/14	11.00	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
27/10/2009	£ / R 2010/06/14	10.45	Call	Currency Future	2,513.0000	2,648.0000	5.372	0	0	0
27/10/2009	£ / R 2010/06/14	20.85	Put	Currency Future	7,962.0000	7,829.0000	(1.670)	0	0	0
27/10/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,063.0000	2,948.0000	(3.754)	0	0	0
27/10/2009	£ / R 2010/06/14	14.80	Call	Currency Future	275.0000	303.0000	10.182	0	0	0
27/10/2009	£ / R 2010/06/14	16.00	Call	Currency Future	156.0000	174.0000	11.538	0	0	0
27/10/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,713.0000	7,580.0000	(1.724)	0	0	0
27/10/2009	£ / R 2010/06/14	13.00	Call	Currency Future	671.0000	741.0000	10.432	0	0	0
27/10/2009	£ / R 2010/06/14	9.45	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
27/10/2009	£ / R 2010/06/14	22.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R 2010/06/14	17.80	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
27/10/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,099.0000	3,233.0000	4.324	0	0	0
27/10/2009	£ / R 2010/06/14	8.80	Call	Currency Future	4,127.0000	4,259.0000	3.198	0	0	0
27/10/2009	£ / R 2010/06/14	14.60	Call	Currency Future	300.0000	331.0000	10.333	0	0	0
27/10/2009	£ / R 2010/06/14	15.00	Call	Currency Future	250.0000	278.0000	11.200	0	0	0
27/10/2009	£ / R 2010/06/14	10.10	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/10/2009	£ / R 2010/06/14	13.00	Put	Currency Future	763.0000	698.0000	(8.519)	0	0	0
27/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	227.0000	253.0000	11.454	0	0	0
27/10/2009	£ / R 2010/06/14	11.45	Call	Currency Future	1,603.0000	1,722.0000	7.424	0	0	0
27/10/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,415.0000	7,281.0000	(1.807)	0	0	0
27/10/2009	£ / R 2010/06/14	21.40	Put	Currency Future	8,507.0000	8,374.0000	(1.563)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	219.0000	198.0000	(9.589)	0	0	0
27/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,992.0000	1,889.0000	(5.171)	0	0	0
27/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	269.0000	297.0000	10.409	0	0	0
27/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,061.0000	1,158.0000	9.142	0	0	0
27/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	244.0000	222.0000	(9.016)	0	0	0
27/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
27/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,223.0000	6,090.0000	(2.137)	0	0	0
27/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
27/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	146.0000	129.0000	(11.644)	0	0	0
27/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
27/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	231.0000	210.0000	(9.091)	0	0	0
27/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,755.0000	8,622.0000	(1.519)	0	0	0
27/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,708.0000	2,843.0000	4.985	0	0	0
27/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,106.0000	1,024.0000	(7.414)	0	0	0
27/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
27/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,050.0000	3,184.0000	4.393	0	0	0
27/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,116.0000	6,983.0000	(1.869)	0	0	0
27/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,519.0000	2,410.0000	(4.327)	0	0	0
27/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
27/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,301.0000	9,168.0000	(1.430)	0	0	0
27/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,520.0000	6,387.0000	(2.040)	0	0	0
27/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	171.0000	191.0000	11.696	0	0	0
27/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,926.0000	5,796.0000	(2.194)	0	0	0
27/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,518.0000	4,651.0000	2.944	0	0	0
27/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,153.0000	1,255.0000	8.846	0	0	0
27/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,249.0000	3,132.0000	(3.601)	0	0	0
27/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
27/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,952.0000	3,087.0000	4.573	0	0	0
27/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,557.0000	8,424.0000	(1.554)	0	0	0
27/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,975.0000	5,844.0000	(2.192)	0	0	0
27/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,148.0000	3,282.0000	4.257	0	0	0
27/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,771.0000	1,891.0000	6.776	0	0	0
27/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,663.0000	7,530.0000	(1.736)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,912.0000	7,779.0000	(1.681)	0	0	0
27/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	616.0000	561.0000	(8.929)	0	0	0
27/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	146.0000	163.0000	11.644	0	0	0
27/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,539.0000	3,673.0000	3.786	0	0	0
27/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,562.0000	2,696.0000	5.230	0	0	0
27/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
27/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
27/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	374.0000	334.0000	(10.695)	0	0	0
27/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	513.0000	567.0000	10.526	0	0	0
27/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,011.0000	5,146.0000	2.694	0	0	0
27/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	796.0000	878.0000	10.302	0	0	0
27/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,562.0000	1,680.0000	7.554	0	0	0
27/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,570.0000	6,437.0000	(2.024)	0	0	0
27/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,477.0000	4,354.0000	(2.747)	0	0	0
27/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,656.0000	8,523.0000	(1.537)	0	0	0
27/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,175.0000	2,308.0000	6.115	0	0	0
27/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	196.0000	176.0000	(10.204)	0	0	0
27/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,079.0000	4,211.0000	3.236	0	0	0
27/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	353.0000	315.0000	(10.765)	0	0	0
27/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,078.0000	2,211.0000	6.400	0	0	0
27/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	701.0000	641.0000	(8.559)	0	0	0
27/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
27/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
27/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,757.0000	2,892.0000	4.897	0	0	0
27/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,343.0000	3,477.0000	4.008	0	0	0
27/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
27/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
27/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,403.0000	1,519.0000	8.268	0	0	0
27/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,768.0000	6,635.0000	(1.965)	0	0	0
27/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,365.0000	7,232.0000	(1.806)	0	0	0
27/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	589.0000	535.0000	(9.168)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	281.0000	310.0000	10.320	0	0	0
27/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	211.0000	235.0000	11.374	0	0	0
27/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,814.0000	1,935.0000	6.670	0	0	0
27/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,669.0000	6,536.0000	(1.994)	0	0	0
27/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,326.0000	1,441.0000	8.673	0	0	0
27/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,763.0000	7,630.0000	(1.713)	0	0	0
27/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	296.0000	262.0000	(11.486)	0	0	0
27/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,001.0000	3,136.0000	4.499	0	0	0
27/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	57.0000	65.0000	14.035	0	0	0
27/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	708.0000	784.0000	10.734	0	0	0
27/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,123.0000	2,017.0000	(4.993)	0	0	0
27/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,529.0000	3,410.0000	(3.372)	0	0	0
27/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	49.0000	49.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,368.0000	2,502.0000	5.659	0	0	0
27/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
27/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,271.0000	2,405.0000	5.900	0	0	0
27/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
27/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,351.0000	9,218.0000	(1.422)	0	0	0
27/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
27/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
27/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,099.0000	4,972.0000	(2.491)	0	0	0
27/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	155.0000	137.0000	(11.613)	0	0	0
27/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
27/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	106.0000	92.0000	(13.208)	0	0	0
27/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
27/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	227.0000	253.0000	11.454	0	0	0
27/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,442.0000	1,558.0000	8.044	0	0	0
27/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,033.0000	2,163.0000	6.394	0	0	0
27/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
27/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,763.0000	4,638.0000	(2.624)	0	0	0
27/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	487.0000	440.0000	(9.651)	0	0	0
27/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,438.0000	5,310.0000	(2.354)	0	0	0
27/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	26.0000	28.0000	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
27/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	143.0000	160.0000	11.888	0	0	0
27/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	185.0000	166.0000	(10.270)	0	0	0
27/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	395.0000	354.0000	(10.380)	0	0	0
27/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,066.0000	6,933.0000	(1.882)	0	0	0
27/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	895.0000	982.0000	9.721	0	0	0
27/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,705.0000	8,572.0000	(1.528)	0	0	0
27/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,519.0000	2,410.0000	(4.327)	0	0	0
27/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,218.0000	1,328.0000	9.031	0	0	0
27/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	70.0000	80.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	197.0000	219.0000	11.168	0	0	0
27/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	89.0000	103.0000	15.730	0	0	0
27/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,863.0000	4,997.0000	2.756	0	0	0
27/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,244.0000	5,116.0000	(2.441)	0	0	0
27/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,003.0000	1,097.0000	9.372	0	0	0
27/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,202.0000	3,085.0000	(3.654)	0	0	0
27/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,342.0000	3,224.0000	(3.531)	0	0	0
27/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	314.0000	347.0000	10.510	0	0	0
27/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,719.0000	6,585.0000	(1.994)	0	0	0
27/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,435.0000	3,317.0000	(3.435)	0	0	0
27/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	160.0000	178.0000	11.250	0	0	0
27/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	149.0000	167.0000	12.081	0	0	0
27/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	175.0000	195.0000	11.429	0	0	0
27/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	137.0000	153.0000	11.679	0	0	0
27/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
27/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,382.0000	4,260.0000	(2.784)	0	0	0
27/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	£ / R	2010/06/14	8.90	Call	Currency Future	0.0000	4,162.0000	100.000	0	0	0
27/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,053.0000	8,920.0000	(1.469)	0	0	0
27/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	174.0000	156.0000	(10.345)	0	0	0
27/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,017.0000	2,902.0000	(3.812)	0	0	0
27/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,271.0000	2,405.0000	5.900	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	160.0000	178.0000	11.250	0	0	0
27/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	114.0000	127.0000	11.404	0	0	0
27/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,932.0000	4,066.0000	3.408	0	0	0
27/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,036.0000	1,931.0000	(5.157)	0	0	0
27/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	731.0000	669.0000	(8.482)	0	0	0
27/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	500.0000	553.0000	10.600	0	0	0
27/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,245.0000	3,379.0000	4.129	0	0	0
27/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	113.0000	98.0000	(13.274)	0	0	0
27/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	336.0000	372.0000	10.714	0	0	0
27/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	689.0000	762.0000	10.595	0	0	0
27/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	216.0000	241.0000	11.574	0	0	0
27/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	602.0000	664.0000	10.299	0	0	0
27/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,818.0000	6,685.0000	(1.951)	0	0	0
27/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,341.0000	5,213.0000	(2.397)	0	0	0
27/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,735.0000	3,870.0000	3.614	0	0	0
27/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,609.0000	2,498.0000	(4.255)	0	0	0
27/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
27/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
27/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	463.0000	512.0000	10.583	0	0	0
27/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,123.0000	5,991.0000	(2.156)	0	0	0
27/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,287.0000	4,166.0000	(2.822)	0	0	0
27/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,142.0000	1,060.0000	(7.180)	0	0	0
27/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,441.0000	3,575.0000	3.894	0	0	0
27/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
27/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	894.0000	821.0000	(8.166)	0	0	0
27/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,859.0000	4,733.0000	(2.593)	0	0	0
27/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
27/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,715.0000	4,848.0000	2.821	0	0	0
27/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,834.0000	3,968.0000	3.495	0	0	0
27/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	163.0000	182.0000	11.656	0	0	0
27/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
27/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	66.0000	76.0000	15.152	0	0	0
27/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	52.0000	59.0000	13.462	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,779.0000	1,679.0000	(5.621)	0	0	0
27/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,202.0000	3,085.0000	(3.654)	0	0	0
27/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	451.0000	499.0000	10.643	0	0	0
27/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,465.0000	2,599.0000	5.436	0	0	0
27/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,156.0000	3,040.0000	(3.676)	0	0	0
27/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,576.0000	3,457.0000	(3.328)	0	0	0
27/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,210.0000	8,077.0000	(1.620)	0	0	0
27/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,956.0000	3,834.0000	(3.084)	0	0	0
27/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
27/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,487.0000	5,358.0000	(2.351)	0	0	0
27/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,411.0000	1,320.0000	(6.449)	0	0	0
27/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,202.0000	9,069.0000	(1.445)	0	0	0
27/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	164.0000	146.0000	(10.976)	0	0	0
27/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,069.0000	989.0000	(7.484)	0	0	0
27/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
27/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,051.0000	4,924.0000	(2.514)	0	0	0
27/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,653.0000	2,543.0000	(4.146)	0	0	0
27/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,805.0000	8,671.0000	(1.522)	0	0	0
27/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	418.0000	463.0000	10.766	0	0	0
27/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,111.0000	7,978.0000	(1.640)	0	0	0
27/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
27/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	344.0000	381.0000	10.756	0	0	0
27/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,403.0000	1,519.0000	8.268	0	0	0
27/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	101.0000	114.0000	12.871	0	0	0
27/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,033.0000	2,163.0000	6.394	0	0	0
27/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	238.0000	266.0000	11.765	0	0	0
27/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,907.0000	4,781.0000	(2.568)	0	0	0
27/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
27/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	134.0000	150.0000	11.940	0	0	0
27/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,315.0000	7,182.0000	(1.818)	0	0	0
27/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,255.0000	1,169.0000	(6.853)	0	0	0
27/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	18.0000	21.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,216.0000	7,082.0000	(1.857)	0	0	0
27/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,295.0000	3,178.0000	(3.551)	0	0	0
27/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,343.0000	2,235.0000	(4.609)	0	0	0
27/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	261.0000	235.0000	(9.962)	0	0	0
27/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,715.0000	4,590.0000	(2.651)	0	0	0
27/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,524.0000	4,401.0000	(2.719)	0	0	0
27/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	463.0000	512.0000	10.583	0	0	0
27/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
27/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
27/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,971.0000	2,857.0000	(3.837)	0	0	0
27/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,686.0000	3,821.0000	3.663	0	0	0
27/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	153.0000	170.0000	11.111	0	0	0
27/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	179.0000	200.0000	11.732	0	0	0
27/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,450.0000	1,358.0000	(6.345)	0	0	0
27/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,387.0000	2,279.0000	(4.525)	0	0	0
27/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	408.0000	451.0000	10.539	0	0	0
27/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	689.0000	762.0000	10.595	0	0	0
27/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
27/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,255.0000	1,169.0000	(6.853)	0	0	0
27/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	207.0000	187.0000	(9.662)	0	0	0
27/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,522.0000	1,639.0000	7.687	0	0	0
27/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	221.0000	247.0000	11.765	0	0	0
27/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,180.0000	1,096.0000	(7.119)	0	0	0
27/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	98.0000	112.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	140.0000	156.0000	11.429	0	0	0
27/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	487.0000	539.0000	10.678	0	0	0
27/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,218.0000	1,328.0000	9.031	0	0	0
27/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,365.0000	1,479.0000	8.352	0	0	0
27/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,371.0000	1,282.0000	(6.492)	0	0	0
27/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,240.0000	4,119.0000	(2.854)	0	0	0
27/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
27/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	429.0000	474.0000	10.490	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,196.0000	5,068.0000	(2.463)	0	0	0
27/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
27/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,223.0000	2,356.0000	5.983	0	0	0
27/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	244.0000	272.0000	11.475	0	0	0
27/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,863.0000	7,729.0000	(1.704)	0	0	0
27/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,371.0000	6,238.0000	(2.088)	0	0	0
27/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,193.0000	4,072.0000	(2.886)	0	0	0
27/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,392.0000	3,526.0000	3.950	0	0	0
27/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,176.0000	4,308.0000	3.161	0	0	0
27/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,196.0000	3,331.0000	4.224	0	0	0
27/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
27/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,811.0000	4,685.0000	(2.619)	0	0	0
27/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,737.0000	1,638.0000	(5.699)	0	0	0
27/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,416.0000	2,550.0000	5.546	0	0	0
27/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
27/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,482.0000	3,363.0000	(3.418)	0	0	0
27/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,877.0000	5,747.0000	(2.212)	0	0	0
27/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,431.0000	2,323.0000	(4.443)	0	0	0
27/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,358.0000	8,226.0000	(1.579)	0	0	0
27/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	87.0000	100.0000	14.943	0	0	0
27/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
27/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,160.0000	8,028.0000	(1.618)	0	0	0
27/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
27/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,564.0000	2,454.0000	(4.290)	0	0	0
27/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	527.0000	582.0000	10.436	0	0	0
27/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
27/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
27/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	379.0000	419.0000	10.554	0	0	0
27/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,173.0000	6,040.0000	(2.155)	0	0	0
27/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,429.0000	4,307.0000	(2.755)	0	0	0
27/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	68.0000	78.0000	14.706	0	0	0
27/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
27/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,861.0000	3,739.0000	(3.160)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,654.0000	1,557.0000	(5.865)	0	0	0
27/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,571.0000	1,476.0000	(6.047)	0	0	0
27/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	998.0000	921.0000	(7.715)	0	0	0
27/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	261.0000	235.0000	(9.962)	0	0	0
27/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	118.0000	132.0000	11.864	0	0	0
27/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	361.0000	399.0000	10.526	0	0	0
27/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,148.0000	5,020.0000	(2.486)	0	0	0
27/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	129.0000	113.0000	(12.403)	0	0	0
27/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,390.0000	5,261.0000	(2.393)	0	0	0
27/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,003.0000	8,870.0000	(1.477)	0	0	0
27/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	48.0000	48.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,806.0000	2,940.0000	4.775	0	0	0
27/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,259.0000	8,127.0000	(1.598)	0	0	0
27/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
27/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	353.0000	390.0000	10.482	0	0	0
27/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	555.0000	614.0000	10.631	0	0	0
27/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,408.0000	8,275.0000	(1.582)	0	0	0
27/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,695.0000	1,597.0000	(5.782)	0	0	0
27/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	388.0000	430.0000	10.825	0	0	0
27/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,421.0000	6,288.0000	(2.071)	0	0	0
27/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	963.0000	887.0000	(7.892)	0	0	0
27/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,531.0000	1,437.0000	(6.140)	0	0	0
27/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
27/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,637.0000	3,772.0000	3.712	0	0	0
27/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,411.0000	1,320.0000	(6.449)	0	0	0
27/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	618.0000	682.0000	10.356	0	0	0
27/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	860.0000	789.0000	(8.256)	0	0	0
27/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
27/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	440.0000	486.0000	10.455	0	0	0
27/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	398.0000	440.0000	10.553	0	0	0
27/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,332.0000	1,244.0000	(6.607)	0	0	0
27/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,490.0000	1,397.0000	(6.242)	0	0	0
27/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,667.0000	4,543.0000	(2.657)	0	0	0
27/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,821.0000	1,721.0000	(5.491)	0	0	0
27/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	635.0000	701.0000	10.394	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,883.0000	4,017.0000	3.451	0	0	0
27/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	827.0000	758.0000	(8.343)	0	0	0
27/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	408.0000	451.0000	10.539	0	0	0
27/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,612.0000	1,516.0000	(5.955)	0	0	0
27/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	541.0000	598.0000	10.536	0	0	12,446
27/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	418.0000	463.0000	10.766	0	0	0
27/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	370.0000	409.0000	10.541	0	0	0
27/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	95.0000	109.0000	14.737	0	0	0
27/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,033.0000	955.0000	(7.551)	0	0	0
27/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,272.0000	6,139.0000	(2.121)	0	0	0
27/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,450.0000	1,358.0000	(6.345)	0	0	0
27/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	329.0000	363.0000	10.334	0	0	8,032
27/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
27/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	475.0000	525.0000	10.526	0	0	0
27/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	75.0000	86.0000	14.667	0	0	12,446
27/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
27/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,217.0000	1,132.0000	(6.984)	0	0	0
27/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
27/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,784.0000	3,919.0000	3.568	0	0	0
27/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	79.0000	91.0000	15.190	0	0	0
27/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,572.0000	4,448.0000	(2.712)	0	0	0
27/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,718.0000	3,598.0000	(3.228)	0	0	0
27/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,293.0000	1,206.0000	(6.729)	0	0	0
27/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	126.0000	140.0000	11.111	0	0	0
27/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,624.0000	3,504.0000	(3.311)	0	0	0
27/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	137.0000	121.0000	(11.679)	0	0	0
27/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	131.0000	146.0000	11.450	0	0	0
27/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	54.0000	54.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	570.0000	630.0000	10.526	0	0	0
27/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,645.0000	1,763.0000	7.173	0	0	0
27/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,475.0000	2,366.0000	(4.404)	0	0	0
27/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,686.0000	1,806.0000	7.117	0	0	0
27/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	233.0000	259.0000	11.159	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,789.0000	2,676.0000	(4.052)	0	0	0
27/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,906.0000	1,804.0000	(5.352)	0	0	0
27/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,611.0000	2,745.0000	5.132	0	0	0
27/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,470.0000	6,337.0000	(2.056)	0	0	0
27/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
27/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,457.0000	8,325.0000	(1.561)	0	0	0
27/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,588.0000	3,722.0000	3.735	0	0	0
27/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	731.0000	669.0000	(8.482)	0	0	0
27/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,682.0000	5,552.0000	(2.288)	0	0	0
27/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	128.0000	143.0000	11.719	0	0	0
27/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,744.0000	2,632.0000	(4.082)	0	0	0
27/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	201.0000	224.0000	11.443	0	0	0
27/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,671.0000	3,551.0000	(3.269)	0	0	0
27/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,619.0000	4,495.0000	(2.685)	0	0	0
27/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	77.0000	88.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,584.0000	5,455.0000	(2.310)	0	0	0
27/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
27/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	87.0000	74.0000	(14.943)	0	0	0
27/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,945.0000	2,067.0000	6.272	0	0	0
27/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	192.0000	214.0000	11.458	0	0	0
27/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
27/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,834.0000	2,721.0000	(3.987)	0	0	0
27/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,766.0000	3,645.0000	(3.213)	0	0	0
27/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	123.0000	137.0000	11.382	0	0	0
27/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,903.0000	3,038.0000	4.650	0	0	0
27/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
27/10/2009	€ / R	2009/12/14			Currency Future	11.4346	11.4461	0.101	11.4500	11.3800	35,901
27/10/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,466.0000	6,455.0000	(0.170)	0	0	0
27/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,166.0000	6,155.0000	(0.178)	0	0	0
27/10/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,279.0000	2,267.0000	(0.527)	0	0	0
27/10/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,018.0000	4,006.0000	(0.299)	0	0	0
27/10/2009	€ / R	2009/12/14	13.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.30	Put	Currency Future	2,872.0000	2,861.0000	(0.383)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	490.0000	479.0000	(2.245)	0	0	0
27/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	631.0000	638.0000	1.109	0	0	0
27/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,166.0000	8,154.0000	(0.147)	0	0	0
27/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,835.0000	3,846.0000	0.287	0	0	0
27/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	119.0000	119.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,229.0000	2,218.0000	(0.493)	0	0	0
27/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,016.0000	6,005.0000	(0.183)	0	0	0
27/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,435.0000	4,446.0000	0.248	0	0	0
27/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,316.0000	6,305.0000	(0.174)	0	0	0
27/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,836.0000	2,847.0000	0.388	0	0	0
27/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	685.0000	673.0000	(1.752)	0	0	0
27/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	527.0000	516.0000	(2.087)	0	0	0
27/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,335.0000	4,346.0000	0.254	0	0	0
27/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,547.0000	1,558.0000	0.711	0	0	0
27/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,385.0000	4,396.0000	0.251	0	0	0
27/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,525.0000	2,514.0000	(0.436)	0	0	0
27/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	265.0000	256.0000	(3.396)	0	0	0
27/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,666.0000	5,655.0000	(0.194)	0	0	0
27/10/2009	€ / R 2009/12/14	9.90	Put	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
27/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,419.0000	3,408.0000	(0.322)	0	0	0
27/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,016.0000	8,004.0000	(0.150)	0	0	0
27/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,566.0000	7,554.0000	(0.159)	0	0	0
27/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,868.0000	3,857.0000	(0.284)	0	0	0
27/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
27/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
27/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,467.0000	4,456.0000	(0.246)	0	0	0
27/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,984.0000	1,973.0000	(0.554)	0	0	0
27/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,566.0000	5,555.0000	(0.198)	0	0	0
27/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,328.0000	2,316.0000	(0.515)	0	0	0
27/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,285.0000	4,296.0000	0.257	0	0	0
27/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	300.0000	302.0000	0.667	0	0	0
27/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,887.0000	1,875.0000	(0.636)	0	0	0
27/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,316.0000	8,304.0000	(0.144)	0	0	0
27/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,842.0000	1,854.0000	0.651	0	0	0
27/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,569.0000	3,557.0000	(0.336)	0	0	0
27/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
27/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,135.0000	3,147.0000	0.383	0	0	0
27/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	89.0000	89.0000	-	0	0	13,679
27/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,469.0000	3,458.0000	(0.317)	0	0	0
27/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,416.0000	6,405.0000	(0.171)	0	0	0
27/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,935.0000	1,924.0000	(0.568)	0	0	0
27/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,616.0000	7,604.0000	(0.158)	0	0	0
27/10/2009	€ / R	2009/12/14	13.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,168.0000	4,156.0000	(0.288)	0	0	0
27/10/2009	€ / R	2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	9.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	11.50	Call	Currency Future	254.0000	256.0000	0.787	0	0	0
27/10/2009	€ / R	2009/12/14	14.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,986.0000	2,997.0000	0.368	0	0	0
27/10/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,449.0000	1,460.0000	0.759	0	0	0
27/10/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,135.0000	4,146.0000	0.266	0	0	0
27/10/2009	€ / R	2009/12/14	9.15	Call	Currency Future	2,288.0000	2,300.0000	0.524	0	0	0
27/10/2009	€ / R	2009/12/14	11.50	Put	Currency Future	320.0000	310.0000	(3.125)	0	0	0
27/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	58.0000	58.0000	-	0	0	80
27/10/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,535.0000	3,546.0000	0.311	0	0	0
27/10/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,624.0000	2,613.0000	(0.419)	0	0	0
27/10/2009	€ / R	2009/12/14	16.00	Put	Currency Future	4,567.0000	4,556.0000	(0.241)	0	0	0
27/10/2009	€ / R	2009/12/14	10.85	Call	Currency Future	670.0000	678.0000	1.194	0	0	0
27/10/2009	€ / R	2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	3,285.0000	3,296.0000	0.335	0	0	0
27/10/2009	€ / R	2009/12/14	12.50	Put	Currency Future	1,123.0000	1,111.0000	(1.069)	0	0	0
27/10/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,537.0000	2,548.0000	0.434	0	0	0
27/10/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,585.0000	3,596.0000	0.307	0	0	0
27/10/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,416.0000	8,404.0000	(0.143)	0	0	0
27/10/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,935.0000	1,924.0000	(0.568)	0	0	0
27/10/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,991.0000	2,002.0000	0.552	0	0	0
27/10/2009	€ / R	2009/12/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,596.0000	1,607.0000	0.689	0	0	0
27/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,666.0000	7,654.0000	(0.157)	0	0	0
27/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
27/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,466.0000	8,454.0000	(0.142)	0	0	0
27/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	30.0000	30.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,985.0000	3,996.0000	0.276	0	0	0
27/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,823.0000	2,811.0000	(0.425)	0	0	0
27/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,417.0000	4,406.0000	(0.249)	0	0	0
27/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
27/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,171.0000	3,159.0000	(0.378)	0	0	0
27/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,595.0000	1,584.0000	(0.690)	0	0	0
27/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,427.0000	2,415.0000	(0.494)	0	0	0
27/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,140.0000	2,151.0000	0.514	0	0	0
27/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,716.0000	7,704.0000	(0.156)	0	0	0
27/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	854.0000	842.0000	(1.405)	0	0	0
27/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,744.0000	1,755.0000	0.631	0	0	0
27/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,741.0000	1,729.0000	(0.689)	0	0	0
27/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,158.0000	1,169.0000	0.950	0	0	0
27/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,816.0000	7,804.0000	(0.154)	0	0	0
27/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	203.0000	204.0000	0.493	0	0	0
27/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,218.0000	4,206.0000	(0.284)	0	0	0
27/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,838.0000	1,826.0000	(0.653)	0	0	0
27/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
27/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,723.0000	2,712.0000	(0.404)	0	0	0
27/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

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27/10/2009	€ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	11.85	Call	Currency Future	150.0000	150.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.15	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	12,744
27/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,966.0000	5,955.0000	(0.184)	0	0	0
27/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	9.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,377.0000	2,365.0000	(0.505)	0	0	0
27/10/2009	€ / R	2009/12/14	11.55	Put	Currency Future	351.0000	341.0000	(2.849)	0	0	0
27/10/2009	€ / R	2009/12/14	17.15	Put	Currency Future	5,716.0000	5,705.0000	(0.192)	0	0	0
27/10/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,270.0000	3,258.0000	(0.367)	0	0	0
27/10/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,131.0000	2,120.0000	(0.516)	0	0	0
27/10/2009	€ / R	2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.25	Call	Currency Future	4,185.0000	4,196.0000	0.263	0	0	0
27/10/2009	€ / R	2009/12/14	10.15	Call	Currency Future	1,303.0000	1,314.0000	0.844	0	0	0
27/10/2009	€ / R	2009/12/14	11.45	Call	Currency Future	274.0000	276.0000	0.730	0	0	0
27/10/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,267.0000	4,256.0000	(0.258)	0	0	0
27/10/2009	€ / R	2009/12/14	10.40	Call	Currency Future	1,063.0000	1,073.0000	0.941	0	0	0
27/10/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,082.0000	2,070.0000	(0.576)	0	0	0
27/10/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,635.0000	3,646.0000	0.303	0	0	0
27/10/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,984.0000	1,973.0000	(0.554)	0	0	0
27/10/2009	€ / R	2009/12/14	8.10	Call	Currency Future	3,335.0000	3,346.0000	0.330	0	0	0
27/10/2009	€ / R	2009/12/14	8.20	Call	Currency Future	3,235.0000	3,247.0000	0.371	0	0	0
27/10/2009	€ / R	2009/12/14	11.85	Put	Currency Future	565.0000	554.0000	(1.947)	0	0	0
27/10/2009	€ / R	2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	11.75	Call	Currency Future	174.0000	175.0000	0.575	0	0	0
27/10/2009	€ / R	2009/12/14	14.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/10/2009	€ / R	2009/12/14	9.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,575.0000	2,563.0000	(0.466)	0	0	0

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27/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,352.0000	1,362.0000	0.740	0	0	0
27/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	139.0000	139.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	794.0000	803.0000	1.134	0	0	0
27/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,388.0000	2,399.0000	0.461	0	0	0
27/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,637.0000	2,648.0000	0.417	0	0	0
27/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,239.0000	2,250.0000	0.491	0	0	0
27/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,719.0000	3,707.0000	(0.323)	0	0	0
27/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	453.0000	442.0000	(2.428)	0	0	0
27/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,033.0000	2,022.0000	(0.541)	0	0	0
27/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,645.0000	1,656.0000	0.669	0	0	0
27/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,476.0000	2,464.0000	(0.485)	0	0	0
27/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	384.0000	374.0000	(2.604)	0	0	0
27/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
27/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,966.0000	7,954.0000	(0.151)	0	0	0
27/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,400.0000	1,411.0000	0.786	0	0	0
27/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	711.0000	719.0000	1.125	0	0	0
27/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	289.0000	280.0000	(3.114)	0	0	0
27/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,736.0000	2,748.0000	0.439	0	0	0
27/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0

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27/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,435.0000	3,446.0000	0.320	0	0	0
27/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,616.0000	5,605.0000	(0.196)	0	0	0
27/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	418.0000	407.0000	(2.632)	0	0	0
27/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,968.0000	3,956.0000	(0.302)	0	0	0
27/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	854.0000	842.0000	(1.405)	0	0	0
27/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,692.0000	1,680.0000	(0.709)	0	0	0
27/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,235.0000	4,246.0000	0.260	0	0	0
27/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,816.0000	5,805.0000	(0.189)	0	0	0
27/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,116.0000	7,104.0000	(0.169)	0	0	0
27/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
27/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,735.0000	3,746.0000	0.295	0	0	0
27/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,617.0000	4,605.0000	(0.260)	0	0	0
27/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,789.0000	1,777.0000	(0.671)	0	0	0
27/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,887.0000	1,875.0000	(0.636)	0	0	0
27/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,185.0000	3,197.0000	0.377	0	0	0
27/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,118.0000	4,106.0000	(0.291)	0	0	0
27/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	604.0000	593.0000	(1.821)	0	0	0
27/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,040.0000	2,052.0000	0.588	0	0	0
27/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,427.0000	2,415.0000	(0.494)	0	0	0
27/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,666.0000	6,655.0000	(0.165)	0	0	0
27/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,317.0000	4,306.0000	(0.255)	0	0	0
27/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,438.0000	2,449.0000	0.451	0	0	0
27/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,189.0000	2,200.0000	0.503	0	0	0
27/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,036.0000	3,047.0000	0.362	0	0	0
27/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,619.0000	3,607.0000	(0.332)	0	0	0
27/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	417.0000	422.0000	1.199	0	0	0
27/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,180.0000	2,169.0000	(0.505)	0	0	0
27/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,370.0000	3,358.0000	(0.356)	0	0	0
27/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,229.0000	2,218.0000	(0.493)	0	0	0
27/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,255.0000	1,265.0000	0.797	0	0	0
27/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,206.0000	1,217.0000	0.912	0	0	0
27/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,793.0000	1,804.0000	0.613	0	0	0
27/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,385.0000	3,396.0000	0.325	0	0	0
27/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	555.0000	562.0000	1.261	0	0	0
27/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,167.0000	5,155.0000	(0.232)	0	0	0
27/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,816.0000	6,804.0000	(0.176)	0	0	0
27/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	108.0000	104.0000	(3.704)	0	0	0
27/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	89.0000	89.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,741.0000	1,729.0000	(0.689)	0	0	0
27/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,786.0000	2,798.0000	0.431	0	0	0
27/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,667.0000	4,655.0000	(0.257)	0	0	0
27/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,892.0000	1,903.0000	0.581	0	0	0
27/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	183.0000	176.0000	(3.825)	0	0	0
27/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,131.0000	2,120.0000	(0.516)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,644.0000	1,632.0000	(0.730)	0	0	0
27/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,785.0000	3,796.0000	0.291	0	0	0
27/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,338.0000	2,349.0000	0.470	0	0	0
27/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,316.0000	5,305.0000	(0.207)	0	0	0
27/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,035.0000	4,046.0000	0.273	0	0	0
27/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,404.0000	1,392.0000	(0.855)	0	0	0
27/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	881.0000	890.0000	1.022	0	0	0
27/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,367.0000	4,356.0000	(0.252)	0	0	0
27/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	120.0000	116.0000	(3.333)	0	0	0
27/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,818.0000	3,807.0000	(0.288)	0	0	0
27/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	592.0000	600.0000	1.351	0	0	0
27/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,669.0000	3,657.0000	(0.327)	0	0	0
27/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,773.0000	2,761.0000	(0.433)	0	0	0
27/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,499.0000	1,488.0000	(0.734)	0	0	0
27/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	752.0000	761.0000	1.197	0	0	0
27/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	837.0000	846.0000	1.075	0	0	0
27/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,768.0000	3,757.0000	(0.292)	0	0	0
27/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
27/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,263.0000	1,251.0000	(0.950)	0	0	0
27/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,216.0000	1,204.0000	(0.987)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2009/12/14	11.25	Put	Currency Future	201.0000	194.0000	(3.483)	0	0	0
27/10/2009	€ / R	2009/12/14	12.60	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/10/2009	€ / R	2009/12/14	11.35	Call	Currency Future	327.0000	330.0000	0.917	0	0	0
27/10/2009	€ / R	2009/12/14	12.70	Call	Currency Future	44.0000	44.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,216.0000	1,204.0000	(0.987)	0	0	0
27/10/2009	€ / R	2009/12/14	8.85	Call	Currency Future	2,587.0000	2,598.0000	0.425	0	0	0
27/10/2009	€ / R	2009/12/14	11.25	Call	Currency Future	386.0000	390.0000	1.036	0	0	0
27/10/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,263.0000	1,251.0000	(0.950)	0	0	0
27/10/2009	€ / R	2009/12/14	12.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.75	Call	Currency Future	41.0000	41.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.30	Put	Currency Future	942.0000	930.0000	(1.274)	0	0	0
27/10/2009	€ / R	2009/12/14	11.35	Put	Currency Future	243.0000	234.0000	(3.704)	0	0	0
27/10/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,310.0000	1,298.0000	(0.916)	0	0	0
27/10/2009	€ / R	2009/12/14	12.65	Call	Currency Future	47.0000	47.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.65	Call	Currency Future	47.0000	47.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.35	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
27/10/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,687.0000	2,698.0000	0.409	0	0	0
27/10/2009	€ / R	2009/12/14	12.25	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
27/10/2009	€ / R	2009/12/14	10.45	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/10/2009	€ / R	2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
27/10/2009	€ / R	2009/12/14	9.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,015.0000	1,026.0000	1.084	0	0	0
27/10/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,694.0000	1,705.0000	0.649	0	0	0
27/10/2009	€ / R	2009/12/14	12.10	Put	Currency Future	768.0000	757.0000	(1.432)	0	0	0
27/10/2009	€ / R	2009/12/14	10.35	Call	Currency Future	1,110.0000	1,121.0000	0.991	0	0	0
27/10/2009	€ / R	2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	9.75	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/10/2009	€ / R	2009/12/14	11.95	Call	Currency Future	129.0000	129.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.35	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/10/2009	€ / R	2009/12/14	14.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.10	Call	Currency Future	103.0000	103.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,320.0000	3,308.0000	(0.361)	0	0	0
27/10/2009	€ / R	2009/12/14	7.75	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
27/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	644.0000	633.0000	(1.708)	0	0	0
27/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,090.0000	2,101.0000	0.526	0	0	0
27/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,032.0000	1,020.0000	(1.163)	0	0	0
27/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,685.0000	3,696.0000	0.299	0	0	0
27/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	811.0000	799.0000	(1.480)	0	0	0
27/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,085.0000	3,097.0000	0.389	0	0	0
27/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
27/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,220.0000	3,209.0000	(0.342)	0	0	0
27/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,357.0000	1,345.0000	(0.884)	0	0	0
27/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,085.0000	4,096.0000	0.269	0	0	0
27/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
27/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,032.0000	1,020.0000	(1.163)	0	0	0
27/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	77.0000	77.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	36.0000	36.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,866.0000	5,855.0000	(0.188)	0	0	0
27/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	726.0000	715.0000	(1.515)	0	0	0
27/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,918.0000	3,907.0000	(0.281)	0	0	0
27/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,452.0000	1,440.0000	(0.826)	0	0	0
27/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,078.0000	1,066.0000	(1.113)	0	0	0
27/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,916.0000	5,905.0000	(0.186)	0	0	0
27/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	62.0000	62.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	987.0000	975.0000	(1.216)	0	0	0
27/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,766.0000	5,755.0000	(0.191)	0	0	0
27/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,644.0000	1,632.0000	(0.730)	0	0	0
27/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,766.0000	7,754.0000	(0.155)	0	0	0
27/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,169.0000	1,158.0000	(0.941)	0	0	0
27/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	898.0000	886.0000	(1.336)	0	0	0
27/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,180.0000	2,169.0000	(0.505)	0	0	0
27/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	111.0000	111.0000	-	0	0	0
27/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,476.0000	2,464.0000	(0.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.55	Call	Currency Future	54.0000	54.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.10	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	€ / R	2009/12/14	12.80	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/10/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,692.0000	1,680.0000	(0.709)	0	0	0
27/10/2009	€ / R	2009/12/14	19.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	19.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,499.0000	1,488.0000	(0.734)	0	0	0
27/10/2009	€ / R	2009/12/14	19.35	Put	Currency Future	7,916.0000	7,904.0000	(0.152)	0	0	0
27/10/2009	€ / R	2009/12/14	12.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,547.0000	1,536.0000	(0.711)	0	0	0
27/10/2009	€ / R	2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	12.95	Call	Currency Future	32.0000	32.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	19.30	Put	Currency Future	7,866.0000	7,854.0000	(0.153)	0	0	0
27/10/2009	€ / R	2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	19.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	€ / R	2009/12/14	13.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	€ / R	2009/12/14	19.65	Put	Currency Future	8,216.0000	8,204.0000	(0.146)	0	0	0
27/10/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,674.0000	2,662.0000	(0.449)	0	0	0
27/10/2009	€ / R	2009/12/14	19.50	Put	Currency Future	8,066.0000	8,054.0000	(0.149)	0	0	0
27/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,624.0000	2,613.0000	(0.419)	0	0	0
27/10/2009	€ / R	2009/12/14	17.65	Put	Currency Future	6,216.0000	6,205.0000	(0.177)	0	0	0
27/10/2009	€ / R	2009/12/14	14.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,377.0000	2,365.0000	(0.505)	0	0	0
27/10/2009	€ / R	2009/12/14	17.50	Put	Currency Future	6,066.0000	6,055.0000	(0.181)	0	0	0
27/10/2009	€ / R	2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,835.0000	3,846.0000	0.287	0	0	0
27/10/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,266.0000	8,254.0000	(0.145)	0	0	0
27/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,266.0000	6,255.0000	(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
27/10/2009	€ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,366.0000	6,355.0000	(0.173)	0	0	0
27/10/2009	€ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,366.0000	8,354.0000	(0.143)	0	0	0
27/10/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,068.0000	4,056.0000	(0.295)	0	0	0
27/10/2009	€ / R	2009/12/14	14.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	10.50	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
27/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	519.0000	525.0000	1.156	0	0	0
27/10/2009	€ / R	2009/12/14	11.15	Call	Currency Future	450.0000	455.0000	1.111	0	0	0
27/10/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,936.0000	2,947.0000	0.375	0	0	0
27/10/2009	€ / R	2009/12/14	11.10	Put	Currency Future	149.0000	143.0000	(4.027)	0	0	0
27/10/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	11.15	Put	Currency Future	165.0000	159.0000	(3.636)	0	0	0
27/10/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,935.0000	3,946.0000	0.280	0	0	0
27/10/2009	€ / R	2009/12/14	9.50	Call	Currency Future	1,941.0000	1,953.0000	0.618	0	0	0
27/10/2009	€ / R	2009/12/14	11.30	Put	Currency Future	221.0000	213.0000	(3.620)	0	0	0
27/10/2009	€ / R	2009/12/14	9.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	€ / R	2009/12/14	11.30	Call	Currency Future	356.0000	359.0000	0.843	0	0	0
27/10/2009	€ / R	2009/12/14	10.50	Call	Currency Future	970.0000	980.0000	1.031	0	0	0
27/10/2009	€ / R	2009/12/14	11.10	Call	Currency Future	484.0000	489.0000	1.033	0	0	0
27/10/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,071.0000	3,059.0000	(0.391)	0	0	0
27/10/2009	€ / R	2009/12/14	11.05	Put	Currency Future	134.0000	129.0000	(3.731)	0	0	0
27/10/2009	€ / R	2009/12/14	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,498.0000	1,509.0000	0.734	0	0	0
27/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,516.0000	5,505.0000	(0.199)	0	0	0
27/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,519.0000	3,508.0000	(0.313)	0	0	0
27/10/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,485.0000	4,496.0000	0.245	0	0	0
27/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,485.0000	3,496.0000	0.316	0	0	0
27/10/2009	€ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,487.0000	2,499.0000	0.483	0	0	0
27/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	13.0000	13.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,516.0000	7,504.0000	(0.160)	0	0	0
27/10/2009	€ / R	2010/03/15			Currency Future	11.6279	11.6402	0.106	11.6500	11.6500	3,021
27/10/2009	€ / R	2010/03/15	15.30	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
27/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,529.0000	4,541.0000	0.265	0	0	0
27/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,479.0000	4,491.0000	0.268	0	0	0
27/10/2009	€ / R	2010/03/15	17.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,638.0000	4,626.0000	(0.259)	0	0	0
27/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
27/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,181.0000	4,193.0000	0.287	0	0	0
27/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	308.0000	308.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	531.0000	521.0000	(1.883)	0	0	0
27/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,548.0000	2,536.0000	(0.471)	0	0	0
27/10/2009	€ / R	2010/03/15	13.30	Put	Currency Future	1,811.0000	1,798.0000	(0.718)	0	0	0
27/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,430.0000	6,418.0000	(0.187)	0	0	0
27/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.25	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
27/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,595.0000	2,583.0000	(0.462)	0	0	0
27/10/2009	€ / R	2010/03/15	8.45	Call	Currency Future	3,189.0000	3,201.0000	0.376	0	0	0
27/10/2009	€ / R	2010/03/15	8.30	Call	Currency Future	3,337.0000	3,349.0000	0.360	0	0	0
27/10/2009	€ / R	2010/03/15	12.60	Call	Currency Future	227.0000	226.0000	(0.441)	0	0	13,636
27/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	459.0000	461.0000	0.436	0	0	0
27/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	32.0000	32.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.30	Put	Currency Future	3,700.0000	3,688.0000	(0.324)	0	0	0
27/10/2009	€ / R	2010/03/15	16.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.15	Call	Currency Future	32.0000	32.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,131.0000	4,143.0000	0.290	0	0	0
27/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,353.0000	2,364.0000	0.467	0	0	0
27/10/2009	€ / R	2010/03/15	11.60	Put	Currency Future	470.0000	463.0000	(1.489)	0	0	0
27/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,589.0000	4,576.0000	(0.283)	0	0	0
27/10/2009	€ / R	2010/03/15	13.30	Call	Currency Future	139.0000	138.0000	(0.719)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	17.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	176.0000	176.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,689.0000	2,677.0000	(0.446)	0	0	0
27/10/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,554.0000	3,542.0000	(0.338)	0	0	0
27/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	837.0000	843.0000	0.717	0	0	13,636
27/10/2009	€ / R	2010/03/15	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,199.0000	1,186.0000	(1.084)	0	0	0
27/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	7,977.0000	7,964.0000	(0.163)	0	0	0
27/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
27/10/2009	€ / R	2010/03/15	17.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,651.0000	3,640.0000	(0.301)	0	0	0
27/10/2009	€ / R	2010/03/15	9.45	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	4,330.0000	4,342.0000	0.277	0	0	0
27/10/2009	€ / R	2010/03/15	11.60	Call	Currency Future	498.0000	503.0000	1.004	0	0	0
27/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	2,060.0000	2,072.0000	0.583	0	0	0
27/10/2009	€ / R	2010/03/15	13.10	Call	Currency Future	159.0000	158.0000	(0.629)	0	0	0
27/10/2009	€ / R	2010/03/15	18.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,783.0000	3,795.0000	0.317	0	0	0
27/10/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,539.0000	4,527.0000	(0.264)	0	0	0
27/10/2009	€ / R	2010/03/15	10.45	Call	Currency Future	1,264.0000	1,275.0000	0.870	0	0	0
27/10/2009	€ / R	2010/03/15	12.20	Put	Currency Future	880.0000	868.0000	(1.364)	0	0	0
27/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	407.0000	408.0000	0.246	0	0	0
27/10/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,627.0000	7,615.0000	(0.157)	0	0	0
27/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	5,982.0000	5,970.0000	(0.201)	0	0	0
27/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,631.0000	1,618.0000	(0.797)	0	0	0
27/10/2009	€ / R	2010/03/15	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,425.0000	8,413.0000	(0.142)	0	0	0
27/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	209.0000	203.0000	(2.871)	0	0	0
27/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	360.0000	361.0000	0.278	0	0	0
27/10/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,380.0000	4,392.0000	0.274	0	0	0
27/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	3,994.0000	3,982.0000	(0.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,505.0000	3,493.0000	(0.342)	0	0	0
27/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,231.0000	6,219.0000	(0.193)	0	0	0
27/10/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,676.0000	1,663.0000	(0.776)	0	0	0
27/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,847.0000	3,835.0000	(0.312)	0	0	0
27/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	842.0000	830.0000	(1.425)	0	0	0
27/10/2009	€ / R	2010/03/15	11.55	Call	Currency Future	522.0000	527.0000	0.958	0	0	0
27/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,130.0000	1,142.0000	1.062	0	0	0
27/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,683.0000	5,671.0000	(0.211)	0	0	0
27/10/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,226.0000	8,214.0000	(0.146)	0	0	0
27/10/2009	€ / R	2010/03/15	16.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.05	Call	Currency Future	346.0000	347.0000	0.289	0	0	0
27/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	5,633.0000	5,621.0000	(0.213)	0	0	0
27/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	102.0000	102.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,490.0000	4,477.0000	(0.290)	0	0	0
27/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,484.0000	5,471.0000	(0.237)	0	0	0
27/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,498.0000	1,485.0000	(0.868)	0	0	0
27/10/2009	€ / R	2010/03/15	13.45	Put	Currency Future	1,949.0000	1,936.0000	(0.667)	0	0	0
27/10/2009	€ / R	2010/03/15	12.05	Put	Currency Future	768.0000	757.0000	(1.432)	0	0	0
27/10/2009	€ / R	2010/03/15	12.00	Put	Currency Future	732.0000	721.0000	(1.503)	0	0	0
27/10/2009	€ / R	2010/03/15	17.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	115.0000	115.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.30	Put	Currency Future	7,677.0000	7,665.0000	(0.156)	0	0	0
27/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,527.0000	7,515.0000	(0.159)	0	0	0
27/10/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,341.0000	4,329.0000	(0.276)	0	0	0
27/10/2009	€ / R	2010/03/15	14.25	Call	Currency Future	67.0000	67.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	126.0000	126.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	459.0000	461.0000	0.436	0	0	0
27/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/10/2009	€ / R	2010/03/15	11.85	Put	Currency Future	629.0000	618.0000	(1.749)	0	0	0
27/10/2009	€ / R	2010/03/15	11.55	Put	Currency Future	444.0000	437.0000	(1.577)	0	0	0
27/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,087.0000	2,074.0000	(0.623)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,477.0000	7,465.0000	(0.160)	0	0	0
27/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,330.0000	6,318.0000	(0.190)	0	0	0
27/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,359.0000	3,348.0000	(0.327)	0	0	0
27/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,206.0000	2,218.0000	0.544	0	0	0
27/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	441.0000	443.0000	0.454	0	0	0
27/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	15.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
27/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
27/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
27/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,475.0000	8,463.0000	(0.142)	0	0	0
27/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,927.0000	7,914.0000	(0.164)	0	0	0
27/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	86.0000	86.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	86.0000	85.0000	(1.163)	0	0	0
27/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	320.0000	320.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	423.0000	425.0000	0.473	0	0	0
27/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,480.0000	6,468.0000	(0.185)	0	0	0
27/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	871.0000	877.0000	0.689	0	0	0
27/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,766.0000	1,753.0000	(0.736)	0	0	0
27/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
27/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	563.0000	553.0000	(1.776)	0	0	0
27/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	571.0000	576.0000	0.876	0	0	0
27/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	546.0000	551.0000	0.916	0	0	24
27/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,041.0000	3,053.0000	0.395	0	0	0
27/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,436.0000	3,448.0000	0.349	0	0	0
27/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,533.0000	5,521.0000	(0.217)	0	0	0
27/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	193.0000	187.0000	(3.109)	0	0	0
27/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	804.0000	810.0000	0.746	0	0	0
27/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	663.0000	652.0000	(1.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,585.0000	1,597.0000	0.757	0	0	0
27/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,726.0000	1,737.0000	0.637	0	0	0
27/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
27/10/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,539.0000	1,550.0000	0.715	0	0	0
27/10/2009	€ / R	2010/03/15	8.50	Call	Currency Future	3,140.0000	3,152.0000	0.382	0	0	0
27/10/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,176.0000	8,164.0000	(0.147)	0	0	0
27/10/2009	€ / R	2010/03/15	11.90	Call	Currency Future	391.0000	392.0000	0.256	0	0	0
27/10/2009	€ / R	2010/03/15	11.45	Put	Currency Future	393.0000	386.0000	(1.781)	0	0	0
27/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	418.0000	411.0000	(1.675)	0	0	0
27/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	4,032.0000	4,044.0000	0.298	0	0	0
27/10/2009	€ / R	2010/03/15	9.10	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/10/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,326.0000	8,313.0000	(0.156)	0	0	0
27/10/2009	€ / R	2010/03/15	15.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,586.0000	1,574.0000	(0.757)	0	0	0
27/10/2009	€ / R	2010/03/15	9.50	Call	Currency Future	2,157.0000	2,169.0000	0.556	0	0	0
27/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	531.0000	521.0000	(1.883)	0	0	0
27/10/2009	€ / R	2010/03/15	11.95	Put	Currency Future	697.0000	686.0000	(1.578)	0	0	0
27/10/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,549.0000	2,561.0000	0.471	0	0	0
27/10/2009	€ / R	2010/03/15	8.95	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	79.0000	79.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.40	Call	Currency Future	597.0000	602.0000	0.838	0	0	0
27/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,501.0000	2,489.0000	(0.480)	0	0	0
27/10/2009	€ / R	2010/03/15	17.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.10	Call	Currency Future	772.0000	777.0000	0.648	0	0	0
27/10/2009	€ / R	2010/03/15	14.95	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
27/10/2009	€ / R	2010/03/15	15.05	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
27/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,181.0000	6,169.0000	(0.194)	0	0	0
27/10/2009	€ / R	2010/03/15	11.15	Put	Currency Future	262.0000	256.0000	(2.290)	0	0	0
27/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,408.0000	2,396.0000	(0.498)	0	0	0
27/10/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,457.0000	3,445.0000	(0.347)	0	0	0
27/10/2009	€ / R	2010/03/15	17.45	Put	Currency Future	5,832.0000	5,820.0000	(0.206)	0	0	0
27/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,400.0000	1,411.0000	0.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,684.0000	3,696.0000	0.326	0	0	0
27/10/2009	€ / R	2010/03/15	13.25	Call	Currency Future	144.0000	143.0000	(0.694)	0	0	0
27/10/2009	€ / R	2010/03/15	13.05	Call	Currency Future	164.0000	164.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	805.0000	793.0000	(1.491)	0	0	0
27/10/2009	€ / R	2010/03/15	11.10	Put	Currency Future	244.0000	237.0000	(2.869)	0	0	0
27/10/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,696.0000	2,708.0000	0.445	0	0	0
27/10/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,440.0000	4,428.0000	(0.270)	0	0	0
27/10/2009	€ / R	2010/03/15	13.50	Put	Currency Future	1,995.0000	1,982.0000	(0.652)	0	0	0
27/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
27/10/2009	€ / R	2010/03/15	11.15	Call	Currency Future	740.0000	746.0000	0.811	0	0	0
27/10/2009	€ / R	2010/03/15	9.95	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
27/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,387.0000	3,399.0000	0.354	0	0	0
27/10/2009	€ / R	2010/03/15	16.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	17.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.20	Call	Currency Future	710.0000	716.0000	0.845	0	0	0
27/10/2009	€ / R	2010/03/15	9.85	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
27/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,446.0000	1,457.0000	0.761	0	0	0
27/10/2009	€ / R	2010/03/15	11.05	Put	Currency Future	226.0000	219.0000	(3.097)	0	0	0
27/10/2009	€ / R	2010/03/15	14.50	Put	Currency Future	2,926.0000	2,914.0000	(0.410)	0	0	0
27/10/2009	€ / R	2010/03/15	15.55	Put	Currency Future	3,945.0000	3,933.0000	(0.304)	0	0	0
27/10/2009	€ / R	2010/03/15	10.05	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
27/10/2009	€ / R	2010/03/15	14.50	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
27/10/2009	€ / R	2010/03/15	12.10	Call	Currency Future	333.0000	334.0000	0.300	0	0	0
27/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,783.0000	5,770.0000	(0.225)	0	0	0
27/10/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,634.0000	3,647.0000	0.358	0	0	0
27/10/2009	€ / R	2010/03/15	9.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/10/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,632.0000	1,643.0000	0.674	0	0	0
27/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	595.0000	585.0000	(1.681)	0	0	0
27/10/2009	€ / R	2010/03/15	15.40	Put	Currency Future	3,798.0000	3,786.0000	(0.316)	0	0	0
27/10/2009	€ / R	2010/03/15	8.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	€ / R	2010/03/15	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.95	Call	Currency Future	375.0000	376.0000	0.267	0	0	0
27/10/2009	€ / R	2010/03/15	13.40	Put	Currency Future	1,903.0000	1,890.0000	(0.683)	0	0	0
27/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	10.0000	10.0000	-	0	0	0

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27/10/2009	€ / R	2010/03/15	16.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,647.0000	2,659.0000	0.453	0	0	0
27/10/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,402.0000	2,413.0000	0.458	0	0	0
27/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,500.0000	2,511.0000	0.440	0	0	0
27/10/2009	€ / R	2010/03/15	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,603.0000	3,591.0000	(0.333)	0	0	0
27/10/2009	€ / R	2010/03/15	11.40	Put	Currency Future	369.0000	362.0000	(1.897)	0	0	0
27/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.15	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/10/2009	€ / R	2010/03/15	10.50	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
27/10/2009	€ / R	2010/03/15	13.90	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
27/10/2009	€ / R	2010/03/15	15.40	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	5,882.0000	5,870.0000	(0.204)	0	0	0
27/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,642.0000	2,630.0000	(0.454)	0	0	0
27/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,679.0000	1,690.0000	0.655	0	0	0
27/10/2009	€ / R	2010/03/15	10.15	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
27/10/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,219.0000	1,231.0000	0.984	0	0	0
27/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,291.0000	4,279.0000	(0.280)	0	0	0
27/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,041.0000	2,028.0000	(0.637)	0	0	0
27/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	7,877.0000	7,864.0000	(0.165)	0	0	0
27/10/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,450.0000	2,462.0000	0.490	0	0	0
27/10/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,242.0000	4,229.0000	(0.306)	0	0	0
27/10/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,486.0000	3,498.0000	0.344	0	0	0
27/10/2009	€ / R	2010/03/15	9.50	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
27/10/2009	€ / R	2010/03/15	15.90	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
27/10/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,535.0000	3,547.0000	0.339	0	0	0
27/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	282.0000	275.0000	(2.482)	0	0	0
27/10/2009	€ / R	2010/03/15	15.85	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.50	Call	Currency Future	244.0000	244.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,311.0000	3,299.0000	(0.362)	0	0	0
27/10/2009	€ / R	2010/03/15	7.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,263.0000	3,251.0000	(0.368)	0	0	0
27/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,585.0000	3,597.0000	0.335	0	0	0
27/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,116.0000	1,104.0000	(1.075)	0	0	0
27/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	182.0000	182.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,175.0000	1,186.0000	0.936	0	0	0
27/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,131.0000	6,119.0000	(0.196)	0	0	0
27/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	41.0000	41.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
27/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,362.0000	2,350.0000	(0.508)	0	0	0
27/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,777.0000	7,765.0000	(0.154)	0	0	0
27/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,492.0000	1,504.0000	0.804	0	0	0
27/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	941.0000	947.0000	0.638	0	0	0
27/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,598.0000	2,610.0000	0.462	0	0	0
27/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,455.0000	1,442.0000	(0.893)	0	0	0
27/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	0
27/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
27/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,126.0000	8,114.0000	(0.148)	0	0	0
27/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	163.0000	157.0000	(3.681)	0	0	0
27/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	39.0000	39.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
27/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,844.0000	2,856.0000	0.422	0	0	0
27/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
27/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,721.0000	1,708.0000	(0.755)	0	0	0
27/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	189.0000	189.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,734.0000	3,746.0000	0.321	0	0	0
27/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,081.0000	4,093.0000	0.294	0	0	0
27/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
27/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
27/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,896.0000	3,884.0000	(0.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	12.80	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
27/10/2009	€ / R	2010/03/15	8.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/10/2009	€ / R	2010/03/15	15.20	Call	Currency Future	31.0000	31.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,315.0000	2,304.0000	(0.475)	0	0	0
27/10/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,368.0000	1,355.0000	(0.950)	0	0	0
27/10/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,090.0000	3,102.0000	0.388	0	0	0
27/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,411.0000	1,398.0000	(0.921)	0	0	0
27/10/2009	€ / R	2010/03/15	13.80	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
27/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/10/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,821.0000	1,832.0000	0.604	0	0	0
27/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,269.0000	2,258.0000	(0.485)	0	0	0
27/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	2,109.0000	2,120.0000	0.522	0	0	0
27/10/2009	€ / R	2010/03/15	13.00	Call	Currency Future	170.0000	170.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,577.0000	7,565.0000	(0.158)	0	0	0
27/10/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,833.0000	3,845.0000	0.313	0	0	0
27/10/2009	€ / R	2010/03/15	10.40	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
27/10/2009	€ / R	2010/03/15	14.00	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
27/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,429.0000	4,442.0000	0.294	0	0	0
27/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
27/10/2009	€ / R	2010/03/15	19.45	Put	Currency Future	7,827.0000	7,814.0000	(0.166)	0	0	0
27/10/2009	€ / R	2010/03/15	12.35	Put	Currency Future	996.0000	984.0000	(1.205)	0	0	0
27/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	10.80	Call	Currency Future	977.0000	984.0000	0.716	0	0	0
27/10/2009	€ / R	2010/03/15	9.40	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,354.0000	1,366.0000	0.886	0	0	0
27/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,583.0000	5,571.0000	(0.215)	0	0	0
27/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	12.35	Call	Currency Future	274.0000	274.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,869.0000	1,880.0000	0.589	0	0	0
27/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
27/10/2009	€ / R	2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	9.35	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
27/10/2009	€ / R	2010/03/15	8.35	Put	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,288.0000	3,300.0000	0.365	0	0	0
27/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,304.0000	2,316.0000	0.521	0	0	0
27/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,783.0000	3,795.0000	0.317	0	0	0
27/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,745.0000	2,757.0000	0.437	0	0	0
27/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,280.0000	4,292.0000	0.280	0	0	0
27/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,214.0000	3,202.0000	(0.373)	0	0	0
27/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
27/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	36.0000	36.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	918.0000	906.0000	(1.307)	0	0	0
27/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,773.0000	1,785.0000	0.677	0	0	0
27/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,309.0000	1,320.0000	0.840	0	0	0
27/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,542.0000	1,529.0000	(0.843)	0	0	0
27/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	905.0000	912.0000	0.773	0	0	0
27/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
27/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,408.0000	3,396.0000	(0.352)	0	0	0
27/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,390.0000	4,378.0000	(0.273)	0	0	0
27/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,192.0000	4,180.0000	(0.286)	0	0	0
27/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,238.0000	3,250.0000	0.371	0	0	0
27/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,794.0000	2,807.0000	0.465	0	0	0
27/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	296.0000	296.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	177.0000	171.0000	(3.390)	0	0	0
27/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	149.0000	144.0000	(3.356)	0	0	0
27/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,255.0000	2,267.0000	0.532	0	0	0
27/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,733.0000	5,720.0000	(0.227)	0	0	0
27/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,454.0000	2,443.0000	(0.448)	0	0	0
27/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	7.40	Put	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
27/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,932.0000	5,920.0000	(0.202)	0	0	0
27/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,727.0000	7,715.0000	(0.155)	0	0	0
27/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,230.0000	4,242.0000	0.284	0	0	0
27/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,783.0000	2,772.0000	(0.395)	0	0	0
27/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	27.0000	27.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,081.0000	6,069.0000	(0.197)	0	0	0
27/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,749.0000	3,737.0000	(0.320)	0	0	0
27/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,076.0000	8,064.0000	(0.149)	0	0	0
27/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,857.0000	1,844.0000	(0.700)	0	0	0
27/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,026.0000	8,014.0000	(0.150)	0	0	0
27/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,012.0000	2,023.0000	0.547	0	0	0
27/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,091.0000	1,098.0000	0.642	0	0	0
27/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	500.0000	490.0000	(2.000)	0	0	0
27/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	113.0000	108.0000	(4.425)	0	0	0
27/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	478.0000	481.0000	0.628	0	0	0
27/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,032.0000	6,019.0000	(0.216)	0	0	0
27/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,044.0000	4,032.0000	(0.297)	0	0	0
27/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	203.0000	203.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,325.0000	1,312.0000	(0.981)	0	0	0
27/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	111.0000	111.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,224.0000	2,212.0000	(0.540)	0	0	0
27/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,133.0000	2,121.0000	(0.563)	0	0	0
27/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
27/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,992.0000	3,004.0000	0.401	0	0	0
27/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	102.0000	102.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,014.0000	1,021.0000	0.690	0	0	0
27/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,982.0000	3,994.0000	0.301	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,883.0000	3,895.0000	0.309	0	0	0
27/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,916.0000	1,927.0000	0.574	0	0	0
27/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,380.0000	6,368.0000	(0.188)	0	0	0
27/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	44.0000	44.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,893.0000	2,905.0000	0.415	0	0	0
27/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,281.0000	6,268.0000	(0.207)	0	0	0
27/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,166.0000	3,154.0000	(0.379)	0	0	0
27/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,143.0000	4,130.0000	(0.314)	0	0	0
27/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,276.0000	8,263.0000	(0.157)	0	0	0
27/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,964.0000	1,975.0000	0.560	0	0	0
27/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
27/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,052.0000	1,059.0000	0.665	0	0	0
27/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,375.0000	8,363.0000	(0.143)	0	0	0
27/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	624.0000	629.0000	0.801	0	0	0
27/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0
27/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	346.0000	339.0000	(2.023)	0	0	0
27/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,942.0000	2,955.0000	0.442	0	0	0
27/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,932.0000	3,945.0000	0.331	0	0	0
27/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	324.0000	317.0000	(2.160)	0	0	0
27/10/2009	€ / R 2010/03/15	12.70	Call	Currency Future	211.0000	210.0000	(0.474)	0	0	0
27/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	652.0000	657.0000	0.767	0	0	0
27/10/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,283.0000	1,270.0000	(1.013)	0	0	0
27/10/2009	€ / R 2010/03/15	13.70	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
27/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	303.0000	296.0000	(2.310)	0	0	0
27/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,093.0000	4,081.0000	(0.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,178.0000	2,166.0000	(0.551)	0	0	0
27/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	46.0000	46.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/10/2009	€ / R	2010/03/15	11.25	Call	Currency Future	681.0000	686.0000	0.734	0	0	0
27/10/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,118.0000	3,106.0000	(0.385)	0	0	0
27/10/2009	€ / R	2010/06/14			Currency Future	11.8192	11.8342	0.127	0.0000	0.0000	808
27/10/2009	€ / R	2010/06/14	13.30	Put	Currency Future	1,759.0000	1,749.0000	(0.569)	0	0	0
27/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
27/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	569.0000	577.0000	1.406	0	0	0
27/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,622.0000	1,635.0000	0.801	0	0	0
27/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	279.0000	283.0000	1.434	0	0	0
27/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	817.0000	810.0000	(0.857)	0	0	0
27/10/2009	€ / R	2010/06/14	9.30	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,555.0000	2,571.0000	0.626	0	0	0
27/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	536.0000	544.0000	1.493	0	0	0
27/10/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,496.0000	7,481.0000	(0.200)	0	0	0
27/10/2009	€ / R	2010/06/14	12.00	Put	Currency Future	750.0000	743.0000	(0.933)	0	0	0
27/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,537.0000	3,553.0000	0.452	0	0	0
27/10/2009	€ / R	2010/06/14	11.80	Put	Currency Future	0.0000	619.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,524.0000	4,539.0000	0.332	0	0	0
27/10/2009	€ / R	2010/06/14	19.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	19.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/10/2009	€ / R	2010/06/14	11.30	Put	Currency Future	372.0000	369.0000	(0.806)	0	0	0
27/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
27/10/2009	€ / R	2010/06/14	17.50	Put	Currency Future	5,720.0000	5,706.0000	(0.245)	0	0	0
27/10/2009	€ / R	2010/06/14	11.80	Call	Currency Future	0.0000	653.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,524.0000	5,510.0000	(0.253)	0	0	0
27/10/2009	€ / R	2010/06/14	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
27/10/2009	€ / R	2010/06/14	9.50	Call	Currency Future	2,360.0000	2,376.0000	0.678	0	0	0
27/10/2009	€ / R	2010/06/14	11.70	Call	Currency Future	686.0000	698.0000	1.749	0	0	0
27/10/2009	€ / R	2010/06/14	15.30	Put	Currency Future	3,593.0000	3,580.0000	(0.362)	0	0	0
27/10/2009	€ / R	2010/06/14	8.50	Call	Currency Future	3,340.0000	3,356.0000	0.479	0	0	0
27/10/2009	€ / R	2010/06/14	11.70	Put	Currency Future	567.0000	563.0000	(0.705)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	892.0000	903.0000	1.233	0	0	0
27/10/2009	€ / R 2010/06/14	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,326.0000	4,341.0000	0.347	0	0	0
27/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	41.0000	41.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,453.0000	1,466.0000	0.895	0	0	0
27/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	863.0000	875.0000	1.390	0	0	0
27/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	133.0000	132.0000	(0.752)	0	0	0
27/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
27/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,785.0000	3,772.0000	(0.343)	0	0	0
27/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
27/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	1,934.0000	1,923.0000	(0.569)	0	0	0
27/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	253.0000	257.0000	1.581	0	0	0
27/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	514.0000	511.0000	(0.584)	0	0	0
27/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,694.0000	7,679.0000	(0.195)	0	0	0
27/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,375.0000	4,390.0000	0.343	0	0	0
27/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,507.0000	2,522.0000	0.598	0	0	0
27/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	394.0000	391.0000	(0.761)	0	0	0
27/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
27/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	733.0000	745.0000	1.637	0	0	0
27/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,573.0000	5,559.0000	(0.251)	0	0	0
27/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	604.0000	613.0000	1.490	0	0	0
27/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	110.0000	108.0000	(1.818)	0	0	0
27/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	685.0000	679.0000	(0.876)	0	0	0
27/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,545.0000	7,531.0000	(0.186)	0	0	0
27/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,166.0000	2,181.0000	0.693	0	0	0
27/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
27/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	25.0000	25.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
27/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,144.0000	3,159.0000	0.477	0	0	0
27/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,641.0000	3,628.0000	(0.357)	0	0	0
27/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,129.0000	4,144.0000	0.363	0	0	0
27/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	783.0000	795.0000	1.533	0	0	0
27/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	110.0000	112.0000	1.818	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,579.0000	1,592.0000	0.823	0	0	0
27/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	464.0000	461.0000	(0.647)	0	0	0
27/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	272.0000	276.0000	1.471	0	0	0
27/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,803.0000	1,792.0000	(0.610)	0	0	0
27/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,488.0000	3,503.0000	0.430	0	0	0
27/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,846.0000	1,835.0000	(0.596)	0	0	0
27/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,474.0000	4,489.0000	0.335	0	0	0
27/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	47.0000	47.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,277.0000	4,292.0000	0.351	0	0	0
27/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,290.0000	1,305.0000	1.163	0	0	0
27/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,644.0000	7,630.0000	(0.183)	0	0	0
27/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
27/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	231.0000	234.0000	1.299	0	0	0
27/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,671.0000	5,657.0000	(0.247)	0	0	0
27/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	241.0000	245.0000	1.660	0	0	0
27/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,022.0000	2,011.0000	(0.544)	0	0	0
27/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
27/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,291.0000	3,306.0000	0.456	0	0	0
27/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,881.0000	3,868.0000	(0.335)	0	0	0
27/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
27/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	151.0000	150.0000	(0.662)	0	0	0
27/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,312.0000	2,327.0000	0.649	0	0	0
27/10/2009	€ / R 2010/06/14	9.60	Put	Currency Future	44.0000	44.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,411.0000	1,425.0000	0.992	0	0	0
27/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,370.0000	1,385.0000	1.095	0	0	0
27/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
27/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
27/10/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,263.0000	2,278.0000	0.663	0	0	0
27/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,409.0000	2,424.0000	0.623	0	0	0
27/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
27/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,818.0000	5,804.0000	(0.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,390.0000	3,405.0000	0.442	0	0	0
27/10/2009	€ / R 2010/06/14	19.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,737.0000	3,724.0000	(0.348)	0	0	0
27/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	3,978.0000	3,964.0000	(0.352)	0	0	0
27/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	40.0000	40.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	125.0000	124.0000	(0.800)	0	0	0
27/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,111.0000	2,100.0000	(0.521)	0	0	0
27/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,494.0000	1,508.0000	0.937	0	0	0
27/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
27/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	1,890.0000	1,879.0000	(0.582)	0	0	0
27/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,916.0000	5,903.0000	(0.220)	0	0	0
27/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	259.0000	263.0000	1.544	0	0	0
27/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
27/10/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,793.0000	7,779.0000	(0.180)	0	0	0
27/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	247.0000	251.0000	1.619	0	0	0
27/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,227.0000	4,242.0000	0.355	0	0	0
27/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	1,978.0000	1,967.0000	(0.556)	0	0	0
27/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,893.0000	7,878.0000	(0.190)	0	0	0
27/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
27/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	171.0000	171.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	265.0000	270.0000	1.887	0	0	0
27/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,242.0000	3,257.0000	0.463	0	0	0
27/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	117.0000	116.0000	(0.855)	0	0	0
27/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,536.0000	1,550.0000	0.911	0	0	0
27/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,689.0000	3,676.0000	(0.352)	0	0	0
27/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,622.0000	5,608.0000	(0.249)	0	0	0
27/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
27/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,595.0000	7,580.0000	(0.197)	0	0	0
27/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	39.0000	39.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,458.0000	2,473.0000	0.610	0	0	0
27/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
27/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,833.0000	3,820.0000	(0.339)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/06/14	15.55	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
27/10/2009	€ / R	2010/06/14	17.55	Put	Currency Future	5,769.0000	5,755.0000	(0.243)	0	0	0
27/10/2009	€ / R	2010/06/14	19.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	19.55	Put	Currency Future	7,744.0000	7,729.0000	(0.194)	0	0	0
27/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	3,439.0000	3,454.0000	0.436	0	0	0
27/10/2009	€ / R	2010/06/14	7.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	€ / R	2010/06/14	7.40	Call	Currency Future	4,425.0000	4,440.0000	0.339	0	0	0
27/10/2009	€ / R	2010/06/14	7.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	7.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	€ / R	2010/06/14	11.45	Put	Currency Future	440.0000	437.0000	(0.682)	0	0	0
27/10/2009	€ / R	2010/06/14	11.45	Call	Currency Future	809.0000	821.0000	1.483	0	0	0
27/10/2009	€ / R	2010/06/14	11.40	Put	Currency Future	417.0000	413.0000	(0.959)	0	0	0
27/10/2009	€ / R	2010/06/14	11.40	Call	Currency Future	836.0000	848.0000	1.435	0	0	0
27/10/2009	€ / R	2010/06/14	11.55	Call	Currency Future	758.0000	769.0000	1.451	0	0	0
27/10/2009	€ / R	2010/06/14	11.55	Put	Currency Future	489.0000	485.0000	(0.818)	0	0	0
27/10/2009	€ / R	2010/06/14	8.80	Call	Currency Future	0.0000	3,061.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	19.80	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	9.80	Call	Currency Future	0.0000	2,084.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	8.80	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	7.80	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	7.80	Call	Currency Future	0.0000	4,046.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	9.80	Put	Currency Future	0.0000	50.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	19.80	Put	Currency Future	0.0000	7,977.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	10.80	Call	Currency Future	0.0000	1,227.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	13.80	Call	Currency Future	0.0000	224.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	17.80	Put	Currency Future	0.0000	6,001.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	17.80	Call	Currency Future	0.0000	35.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	15.80	Put	Currency Future	0.0000	4,061.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	15.80	Call	Currency Future	0.0000	95.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	13.80	Put	Currency Future	0.0000	2,190.0000	100.000	0	0	0
27/10/2009	€ / R	2010/06/14	10.80	Put	Currency Future	0.0000	193.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13			Currency Future	12.1870	12.2043	0.142	0.0000	0.0000	0
27/10/2009	€ / R	2010/12/13	12.20	Put	Currency Future	0.0000	905.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	12.20	Call	Currency Future	0.0000	910.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	12.05	Put	Currency Future	811.0000	815.0000	0.493	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	€ / R	2010/12/13	12.05	Call	Currency Future	948.0000	969.0000	2.215	0	0	0
27/10/2009	€ / R	2010/12/13	8.20	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	16.20	Put	Currency Future	0.0000	4,247.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	18.20	Call	Currency Future	0.0000	159.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	18.20	Put	Currency Future	0.0000	6,155.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	16.20	Call	Currency Future	0.0000	251.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	14.20	Put	Currency Future	0.0000	2,440.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	14.20	Call	Currency Future	0.0000	444.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	11.20	Put	Currency Future	0.0000	388.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	9.20	Call	Currency Future	0.0000	3,056.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	8.20	Call	Currency Future	0.0000	4,035.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	9.20	Put	Currency Future	0.0000	51.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	11.20	Call	Currency Future	0.0000	1,392.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	10.20	Put	Currency Future	0.0000	143.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	10.20	Call	Currency Future	0.0000	2,148.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	20.20	Call	Currency Future	0.0000	105.0000	100.000	0	0	0
27/10/2009	€ / R	2010/12/13	20.20	Put	Currency Future	0.0000	8,101.0000	100.000	0	0	0
27/10/2009	AL13	2009/11/05			Index Future	248.8510	249.0170	0.067	0.0000	0.0000	10
27/10/2009	AL7T	2010/02/04			Index Future	318.1510	318.7240	0.180	0.0000	0.0000	24
27/10/2009	ALBI	2009/11/05			Index Future	290.4400	290.9510	0.176	290.0400	290.0400	686
27/10/2009	ALBI	2010/02/04			Index Future	295.6850	296.2020	0.175	0.0000	0.0000	6
27/10/2009	ALBI	2010/05/06			Index Future	301.0550	301.5980	0.180	0.0000	0.0000	0
27/10/2009	ALBI	2010/08/05			Index Future	306.5650	307.1130	0.179	0.0000	0.0000	0
27/10/2009	CRD1	2009/11/05			Index Future	126.8740	126.9490	0.059	0.0000	0.0000	2
27/10/2009	CRD1	2010/02/04			Index Future	129.1650	129.2400	0.058	0.0000	0.0000	0
27/10/2009	CRD1	2010/05/06			Index Future	131.6390	131.7150	0.058	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
27/10/2009	GOVI	2009/11/05			jGovi	292.1790	292.6875	0.174	0.0000	0.0000	691
27/10/2009	GOVI	2010/02/04			jGovi	297.4555	297.9705	0.173	0.0000	0.0000	0
27/10/2009	GOVI	2010/05/06			jGovi	303.1540	303.6775	0.173	0.0000	0.0000	0
27/10/2009	GOVI	2010/08/05			jGovi	308.5500	309.0460	0.161	0.0000	0.0000	0
27/10/2009	ILBI	2009/11/05			Index Future	364.5300	364.5300	-	0.0000	0.0000	3
27/10/2009	ILBI	2010/02/04			Index Future	371.1310	371.1310	-	0.0000	0.0000	409
27/10/2009	J153	2010/08/31			jSwap	7.4292	7.4063	(0.309)	0.0000	0.0000	0
27/10/2009	J157	2015/09/15			jSwap	8.9280	8.9500	0.246	0.0000	0.0000	0
27/10/2009	J186	2026/12/21			jSwap	8.7280	8.7460	0.206	0.0000	0.0000	0
27/10/2009	J201	2014/12/22			jSwap	8.7630	8.7790	0.183	0.0000	0.0000	0
27/10/2009	J203	2017/09/15			jSwap	9.0640	9.0760	0.132	0.0000	0.0000	0
27/10/2009	J204	2018/12/21			jSwap	9.0290	9.0400	0.122	0.0000	0.0000	0
27/10/2009	J207	2020/01/15			jSwap	9.0520	9.0630	0.122	0.0000	0.0000	0
27/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
27/10/2009	JFRA	2009/11/05			jFra	7.3480	7.3420	(0.082)	0.0000	0.0000	0
27/10/2009	JFRA	2010/02/04			jFra	7.1590	7.1520	(0.098)	0.0000	0.0000	0
27/10/2009	JFRA	2010/05/06			jFra	7.3170	7.3100	(0.096)	0.0000	0.0000	0
27/10/2009	JFRA	2010/08/05			jFra	7.6150	7.6010	(0.184)	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
27/10/2009	JFRA	2010/11/04			jFra	7.9610	7.9360	(0.314)	0.0000	0.0000	0
27/10/2009	JN02	2009/11/05			jNote	7.9070	7.8870	(0.253)	0.0000	0.0000	0
27/10/2009	JN02	2010/02/04			jNote	8.1330	8.1140	(0.234)	0.0000	0.0000	0
27/10/2009	JN05	2009/11/05			jNote	8.7890	8.8050	0.182	0.0000	0.0000	0
27/10/2009	JN05	2010/02/04			jNote	8.9150	8.9340	0.213	0.0000	0.0000	0
27/10/2009	JN10	2009/11/05			jNote	9.0280	9.0390	0.122	0.0000	0.0000	0
27/10/2009	JN10	2010/02/04			jNote	9.0880	9.1000	0.132	0.0000	0.0000	0
27/10/2009	JROD	2009/10/30			jRod	6.7940	6.7930	(0.015)	0.0000	0.0000	0
27/10/2009	JROD	2009/11/30			jRod	6.8420	6.8360	(0.088)	0.0000	0.0000	0
27/10/2009	JROD	2009/12/31			jRod	7.0570	7.0480	(0.128)	0.0000	0.0000	0
27/10/2009	OTH1	2009/11/05			Index Future	280.8970	281.4120	0.183	0.0000	0.0000	3
27/10/2009	OTH1	2010/02/04			Index Future	285.9700	286.4920	0.183	0.0000	0.0000	0
27/10/2009	OTH1	2010/05/06			Index Future	291.4480	291.9780	0.182	0.0000	0.0000	0
27/10/2009	R153	2009/11/05			Bond Future	7.5030	7.4740	(0.387)	0.0000	0.0000	0
27/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	804.0000	781.0000	(2.861)	0	0	0
27/10/2009	R155	2009/11/05			Bond Future	7.6700	7.6230	(0.613)	0.0000	0.0000	0
27/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	194.0000	252.0000	29.897	0	0	0
27/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	54.0000	29.0000	(46.296)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	R155	2010/02/04			Bond Future	7.7210	7.6670	(0.699)	7.7400	7.7400	31
27/10/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,367.0000	1,317.0000	(3.658)	0	0	0
27/10/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,032.0000	1,064.0000	3.101	0	0	0
27/10/2009	R157	2009/11/05			Bond Future	8.7150	8.7040	(0.126)	0.0000	0.0000	8,713
27/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,425.0000	6,369.0000	(0.872)	0	0	0
27/10/2009	R157	2010/02/04			Bond Future	8.8270	8.8150	(0.136)	0.0000	0.0000	70
27/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,532.0000	5,475.0000	(1.030)	0	0	0
27/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	111.0000	113.0000	1.802	0	0	0
27/10/2009	R157	2010/05/06			Bond Future	8.9190	8.9060	(0.146)	0.0000	0.0000	0
27/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,013.0000	2,969.0000	(1.460)	0	0	0
27/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,031.0000	1,047.0000	1.552	0	0	0
27/10/2009	R157	2010/08/05			Bond Future	8.9840	8.9700	(0.156)	0.0000	0.0000	0
27/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,890.0000	2,851.0000	(1.349)	0	0	0
27/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	1,837.0000	1,861.0000	1.306	0	0	0
27/10/2009	R186	2009/11/05			Bond Future	9.3090	9.2680	(0.440)	0.0000	0.0000	11,680
27/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	91.0000	110.0000	20.879	0	0	0
27/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,966.0000	2,609.0000	(12.036)	0	0	5,000
27/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,730.0000	15,355.0000	(2.384)	0	0	0
27/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
27/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,289.0000	4,915.0000	(7.071)	0	0	240
27/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,559.0000	18,184.0000	(2.021)	0	0	0
27/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
27/10/2009	R186	2010/02/04			Bond Future	9.3730	9.3310	(0.448)	0.0000	0.0000	81
27/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	194.0000	217.0000	11.856	0	0	0
27/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,035.0000	10,678.0000	(3.235)	0	0	0
27/10/2009	R186	2010/05/06			Bond Future	9.4290	9.3860	(0.456)	0.0000	0.0000	0
27/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,259.0000	2,390.0000	5.799	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,165.0000	5,914.0000	(4.071)	0	0	0
27/10/2009	R186	2010/08/05			Bond Future	9.4720	9.4270	(0.475)	0.0000	0.0000	0
27/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	3,835.0000	4,010.0000	4.563	0	0	0
27/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,806.0000	5,585.0000	(3.806)	0	0	0
27/10/2009	R201	2009/11/05			Bond Future	8.7840	8.7730	(0.125)	0.0000	0.0000	488
27/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,368.0000	5,323.0000	(0.838)	0	0	0
27/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R201	2010/02/04			Bond Future	8.8870	8.8750	(0.135)	0.0000	0.0000	0
27/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,575.0000	5,529.0000	(0.825)	0	0	0
27/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	25.0000	25.0000	-	0	0	0
27/10/2009	R201	2010/05/06			Bond Future	8.9770	8.9640	(0.145)	0.0000	0.0000	0
27/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,552.0000	2,516.0000	(1.411)	0	0	0
27/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	771.0000	783.0000	1.556	0	0	0
27/10/2009	R201	2010/08/05			Bond Future	9.0410	9.0270	(0.155)	0.0000	0.0000	0
27/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,923.0000	1,895.0000	(1.456)	0	0	0
27/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	1,779.0000	1,800.0000	1.180	0	0	0
27/10/2009	R203	2009/11/05			Bond Future	9.2430	9.2320	(0.119)	0.0000	0.0000	1,570
27/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,847.0000	9,789.0000	(0.589)	0	0	0
27/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R203	2010/02/04			Bond Future	9.3400	9.3290	(0.118)	0.0000	0.0000	0
27/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	103.0000	105.0000	1.942	0	0	0
27/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,219.0000	6,164.0000	(0.884)	0	0	0
27/10/2009	R203	2010/05/06			Bond Future	9.4220	9.4100	(0.127)	0.0000	0.0000	0
27/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,398.0000	3,354.0000	(1.295)	0	0	0
27/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,252.0000	1,268.0000	1.278	0	0	0
27/10/2009	R203	2010/08/05			Bond Future	9.4830	9.4710	(0.127)	0.0000	0.0000	0
27/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,175.0000	2,196.0000	0.966	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,320.0000	3,283.0000	(1.114)	0	0	0
27/10/2009	R204	2009/11/05			Bond Future	9.2520	9.2410	(0.119)	0.0000	0.0000	3,669
27/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,858.0000	10,795.0000	(0.580)	0	0	0
27/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R204	2010/02/04			Bond Future	9.3350	9.3240	(0.118)	0.0000	0.0000	0
27/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,814.0000	6,753.0000	(0.895)	0	0	0
27/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	124.0000	125.0000	0.806	0	0	0
27/10/2009	R204	2010/05/06			Bond Future	9.4100	9.3980	(0.128)	0.0000	0.0000	0
27/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,682.0000	3,634.0000	(1.304)	0	0	0
27/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,390.0000	1,408.0000	1.295	0	0	0
27/10/2009	R204	2010/08/05			Bond Future	9.4670	9.4550	(0.127)	0.0000	0.0000	0
27/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,454.0000	2,478.0000	0.978	0	0	0
27/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,631.0000	3,591.0000	(1.102)	0	0	0
27/10/2009	R206	2009/11/05			Bond Future	8.8470	8.8350	(0.136)	0.0000	0.0000	1,121
27/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,625.0000	4,585.0000	(0.865)	0	0	0
27/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R206	2010/02/04			Bond Future	8.9690	8.9560	(0.145)	0.0000	0.0000	2
27/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,828.0000	4,788.0000	(0.829)	0	0	0
27/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	49.0000	50.0000	2.041	0	0	0
27/10/2009	R206	2010/05/06			Bond Future	9.0850	9.0720	(0.143)	0.0000	0.0000	0
27/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,031.0000	2,004.0000	(1.329)	0	0	0
27/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,027.0000	1,039.0000	1.168	0	0	0
27/10/2009	R206	2010/08/05			Bond Future	9.1750	9.1610	(0.153)	0.0000	0.0000	0
27/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,879.0000	1,855.0000	(1.277)	0	0	0
27/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,387.0000	1,403.0000	1.154	0	0	0
27/10/2009	R207	2009/11/05			Bond Future	9.4210	9.3600	(0.647)	0.0000	0.0000	600
27/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,262.0000	11,905.0000	(2.911)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R207	2010/02/04			Bond Future	9.5030	9.4400	(0.663)	0.0000	0.0000	0
27/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,683.0000	7,339.0000	(4.477)	0	0	0
27/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	93.0000	111.0000	19.355	0	0	0
27/10/2009	R207	2010/05/06			Bond Future	9.5790	9.5130	(0.689)	0.0000	0.0000	0
27/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,490.0000	3,262.0000	(6.533)	0	0	0
27/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,616.0000	1,760.0000	8.911	0	0	0
27/10/2009	R207	2010/08/05			Bond Future	9.6390	9.5710	(0.705)	0.0000	0.0000	0
27/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,722.0000	2,900.0000	6.539	0	0	0
27/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,492.0000	3,295.0000	(5.641)	0	0	0
27/10/2009	R208	2009/11/05			Bond Future	9.4110	9.3700	(0.436)	0.0000	0.0000	5,008
27/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,881.0000	10,633.0000	(2.279)	0	0	0
27/10/2009	R208	2010/02/04			Bond Future	9.4870	9.4450	(0.443)	0.0000	0.0000	0
27/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	216.0000	238.0000	10.185	0	0	0
27/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,350.0000	6,123.0000	(3.575)	0	0	0
27/10/2009	R208	2010/05/06			Bond Future	9.5540	9.5100	(0.461)	0.0000	0.0000	0
27/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,722.0000	1,821.0000	5.749	0	0	0
27/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,518.0000	3,360.0000	(4.491)	0	0	0
27/10/2009	R208	2010/08/05			Bond Future	9.6050	9.5600	(0.469)	0.0000	0.0000	0
27/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,534.0000	3,398.0000	(3.848)	0	0	0
27/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	2,930.0000	3,052.0000	4.164	0	0	0
27/10/2009	R209	2009/11/05			Bond Future	8.9060	8.8750	(0.348)	0.0000	0.0000	3,565
27/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	443.0000	331.0000	(25.282)	0	0	0
27/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,174.0000	1,306.0000	11.244	0	0	0
27/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,862.0000	17,618.0000	(1.366)	0	0	0
27/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	12,554.0000	12,310.0000	(1.944)	0	0	0
27/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	2,970

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,157.0000	6,401.0000	3.963	0	0	0
27/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,146.0000	14,902.0000	(1.611)	0	0	0
27/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
27/10/2009	R209	2010/02/04			Bond Future	8.9460	8.9150	(0.347)	0.0000	0.0000	0
27/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	349.0000	318.0000	(8.883)	0	0	0
27/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	7,847.0000	8,058.0000	2.689	0	0	0
27/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	46.0000	50.0000	8.696	0	0	2,500
27/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,891.0000	12,653.0000	(1.846)	0	0	0
27/10/2009	R209	2010/05/06			Bond Future	8.9790	8.9470	(0.356)	0.0000	0.0000	0
27/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,508.0000	5,337.0000	(3.105)	0	0	0
27/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,645.0000	1,722.0000	4.681	0	0	0
27/10/2009	R209	2010/08/05			Bond Future	9.0000	8.9670	(0.367)	0.0000	0.0000	0
27/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	5,133.0000	4,988.0000	(2.825)	0	0	0
27/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,167.0000	3,276.0000	3.442	0	0	0
27/10/2009	TRT1	2009/11/05			Index Future	288.5340	289.0350	0.174	0.0000	0.0000	100
27/10/2009	TRT1	2010/02/04			Index Future	293.7450	294.2520	0.173	0.0000	0.0000	0
27/10/2009	TRT1	2010/05/06			Index Future	299.3720	299.8870	0.172	0.0000	0.0000	0
27/10/2009	ZAAD	2009/12/14			Currency Future	7.0041	7.0502	0.658	7.0500	7.0100	10,525
27/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,059.0000	1,105.0000	4.344	0	0	0
27/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,404.0000	4,450.0000	1.045	0	0	0
27/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	187.0000	159.0000	(14.973)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	107.0000	121.0000	13.084	0	0	0
27/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,446.0000	5,400.0000	(0.845)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	494.0000	534.0000	8.097	0	0	0
27/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	190.0000	219.0000	15.263	0	0	0
27/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	10.0000	11.0000	10.000	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
27/10/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	292.0000	326.0000	11.644	0	0	0
27/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
27/10/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	3,154.0000	3,200.0000	1.458	0	0	0
27/10/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	82.0000	92.0000	12.195	0	0	0
27/10/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,605.0000	1,651.0000	2.866	0	0	0
27/10/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
27/10/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	141.0000	159.0000	12.766	0	0	0
27/10/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,106.0000	1,061.0000	(4.069)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	722.0000	765.0000	5.956	0	0	0
27/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	87.0000	76.0000	(12.644)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	222.0000	253.0000	13.964	0	0	0
27/10/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	328.0000	292.0000	(10.976)	0	0	0
27/10/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	256.0000	289.0000	12.891	0	0	0
27/10/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	94.0000	106.0000	12.766	0	0	0
27/10/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	769.0000	813.0000	5.722	0	0	0
27/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	409.0000	447.0000	9.291	0	0	0
27/10/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	253.0000	221.0000	(12.648)	0	0	0
27/10/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,604.0000	4,650.0000	0.999	0	0	0
27/10/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,446.0000	7,400.0000	(0.618)	0	0	0
27/10/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	219.0000	189.0000	(13.699)	0	0	0
27/10/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,905.0000	1,951.0000	2.415	0	0	0
27/10/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
27/10/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	161.0000	188.0000	16.770	0	0	0
27/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.05	Call	Currency Future	961.0000	1,006.0000	4.683	0	0	0
27/10/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

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27/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,654.0000	4,700.0000	0.988	0	0	0
27/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	123.0000	139.0000	13.008	0	0	0
27/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,501.0000	1,455.0000	(3.065)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	722.0000	765.0000	5.956	0	0	0
27/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	409.0000	447.0000	9.291	0	0	0
27/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,596.0000	3,550.0000	(1.279)	0	0	0
27/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,154.0000	6,200.0000	0.747	0	0	0
27/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,604.0000	2,650.0000	1.767	0	0	0
27/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,446.0000	3,400.0000	(1.335)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	290.0000	256.0000	(11.724)	0	0	0
27/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,404.0000	3,450.0000	1.351	0	0	0
27/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	157.0000	138.0000	(12.102)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	628.0000	671.0000	6.847	0	0	0
27/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	816.0000	861.0000	5.515	0	0	0
27/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,696.0000	5,650.0000	(0.808)	0	0	0
27/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	329.0000	365.0000	10.942	0	0	0
27/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	136.0000	119.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,496.0000	3,450.0000	(1.316)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	675.0000	718.0000	6.370	0	0	0
27/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,404.0000	2,450.0000	1.913	0	0	0

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27/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,655.0000	1,701.0000	2.779	0	0	0
27/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,451.0000	1,405.0000	(3.170)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
27/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	865.0000	909.0000	5.087	0	0	0
27/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,600.0000	1,554.0000	(2.875)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	141.0000	159.0000	12.766	0	0	0
27/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,696.0000	7,650.0000	(0.598)	0	0	0
27/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	107.0000	121.0000	13.084	0	0	0
27/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,904.0000	4,950.0000	0.938	0	0	0
27/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,496.0000	5,450.0000	(0.837)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	675.0000	718.0000	6.370	0	0	0
27/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,402.0000	1,356.0000	(3.281)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	102.0000	88.0000	(13.725)	0	0	0
27/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	253.0000	221.0000	(12.648)	0	0	0
27/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,597.0000	2,551.0000	(1.771)	0	0	0
27/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	583.0000	625.0000	7.204	0	0	0
27/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	368.0000	406.0000	10.326	0	0	0
27/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,406.0000	1,452.0000	3.272	0	0	0
27/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,696.0000	3,650.0000	(1.245)	0	0	0
27/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,396.0000	7,350.0000	(0.622)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,556.0000	1,601.0000	2.892	0	0	0
27/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	367.0000	330.0000	(10.082)	0	0	0

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27/10/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,496.0000	7,450.0000	(0.614)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	628.0000	671.0000	6.847	0	0	0
27/10/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,554.0000	2,600.0000	1.801	0	0	0
27/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	87.0000	76.0000	(12.644)	0	0	0
27/10/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	187.0000	159.0000	(14.973)	0	0	0
27/10/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,096.0000	4,050.0000	(1.123)	0	0	0
27/10/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	816.0000	861.0000	5.515	0	0	0
27/10/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,504.0000	4,550.0000	1.021	0	0	0
27/10/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/10/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,352.0000	1,307.0000	(3.328)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	913.0000	958.0000	4.929	0	0	0
27/10/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	368.0000	406.0000	10.326	0	0	0
27/10/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/10/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
27/10/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
27/10/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	2,847.0000	2,801.0000	(1.616)	0	0	0
27/10/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,504.0000	3,550.0000	1.313	0	0	0
27/10/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	583.0000	625.0000	7.204	0	0	0
27/10/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,546.0000	5,500.0000	(0.829)	0	0	0
27/10/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,346.0000	4,300.0000	(1.058)	0	0	0
27/10/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,504.0000	2,550.0000	1.837	0	0	0
27/10/2009	ZAAD 2009/12/14	0.55	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
27/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,104.0000	4,150.0000	1.121	0	0	0
27/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,454.0000	6,500.0000	0.713	0	0	0
27/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,596.0000	5,550.0000	(0.822)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,506.0000	1,552.0000	3.054	0	0	0
27/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,109.0000	1,154.0000	4.058	0	0	0
27/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,404.0000	6,450.0000	0.718	0	0	0
27/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,846.0000	5,800.0000	(0.787)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	538.0000	579.0000	7.621	0	0	0
27/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	1,010.0000	1,056.0000	4.554	0	0	0
27/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,454.0000	3,500.0000	1.332	0	0	0
27/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,354.0000	4,400.0000	1.056	0	0	0
27/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,954.0000	5,000.0000	0.929	0	0	0
27/10/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	0.0000	1,952.0000	100.000	0	0	0
27/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,596.0000	7,550.0000	(0.606)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,955.0000	2,001.0000	2.353	0	0	0
27/10/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
27/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,546.0000	3,500.0000	(1.297)	0	0	0
27/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,547.0000	2,501.0000	(1.806)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	494.0000	534.0000	8.097	0	0	0

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27/10/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,346.0000	7,300.0000	(0.626)	0	0	0
27/10/2009	ZAAD 2009/12/14	11.00	Put	Currency Future	0.0000	3,950.0000	100.000	0	0	0
27/10/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,646.0000	7,600.0000	(0.602)	0	0	0
27/10/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,046.0000	4,000.0000	(1.137)	0	0	0
27/10/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	3,104.0000	3,150.0000	1.482	0	0	0
27/10/2009	ZAAD 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,546.0000	7,500.0000	(0.610)	0	0	0
27/10/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/10/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
27/10/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	15.00	Put	Currency Future	0.0000	7,950.0000	100.000	0	0	0
27/10/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,646.0000	5,600.0000	(0.815)	0	0	0
27/10/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	2,104.0000	2,150.0000	2.186	0	0	0
27/10/2009	ZAAD 2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,550.0000	1,504.0000	(2.968)	0	0	0
27/10/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,057.0000	1,012.0000	(4.257)	0	0	0
27/10/2009	ZAAD 2009/12/14	13.00	Put	Currency Future	0.0000	5,950.0000	100.000	0	0	0
27/10/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,650.0000	1,604.0000	(2.788)	0	0	0
27/10/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	2,304.0000	2,350.0000	1.997	0	0	0
27/10/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	451.0000	490.0000	8.647	0	0	0
27/10/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,346.0000	5,300.0000	(0.860)	0	0	0
27/10/2009	ZAAD 2009/12/14	5.00	Call	Currency Future	0.0000	2,050.0000	100.000	0	0	0
27/10/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,646.0000	3,600.0000	(1.262)	0	0	0

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27/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,304.0000	4,350.0000	1.069	0	0	0
27/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,604.0000	3,650.0000	1.276	0	0	0
27/10/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	0.0000	3,050.0000	100.000	0	0	0
27/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,454.0000	4,500.0000	1.033	0	0	0
27/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,699.0000	1,653.0000	(2.707)	0	0	0
27/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,654.0000	3,700.0000	1.259	0	0	0
27/10/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,396.0000	3,350.0000	(1.355)	0	0	0
27/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,454.0000	2,500.0000	1.874	0	0	0
27/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,846.0000	7,800.0000	(0.586)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,307.0000	1,353.0000	3.520	0	0	0
27/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,396.0000	5,350.0000	(0.852)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,654.0000	2,700.0000	1.733	0	0	0
27/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,456.0000	1,502.0000	3.159	0	0	0
27/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,846.0000	3,800.0000	(1.196)	0	0	0
27/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,304.0000	3,350.0000	1.392	0	0	0
27/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	136.0000	119.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,554.0000	3,600.0000	1.294	0	0	0
27/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	190.0000	219.0000	15.263	0	0	0
27/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,746.0000	7,700.0000	(0.594)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	292.0000	326.0000	11.644	0	0	0
27/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,346.0000	3,300.0000	(1.375)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	0.0000	4,050.0000	100.000	0	0	0

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27/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	102.0000	88.0000	(13.725)	0	0	0
27/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,899.0000	1,853.0000	(2.422)	0	0	0
27/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	222.0000	253.0000	13.964	0	0	0
27/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,896.0000	3,850.0000	(1.181)	0	0	0
27/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,896.0000	7,850.0000	(0.583)	0	0	0
27/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	256.0000	289.0000	12.891	0	0	0
27/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,896.0000	5,850.0000	(0.780)	0	0	0
27/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
27/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,354.0000	3,400.0000	1.371	0	0	0
27/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,554.0000	4,600.0000	1.010	0	0	0
27/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,356.0000	1,402.0000	3.392	0	0	0
27/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,354.0000	2,400.0000	1.954	0	0	0
27/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,799.0000	1,753.0000	(2.557)	0	0	0
27/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,254.0000	4,300.0000	1.081	0	0	0
27/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,254.0000	3,300.0000	1.414	0	0	0
27/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,746.0000	5,700.0000	(0.801)	0	0	0
27/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,254.0000	2,300.0000	2.041	0	0	0
27/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,749.0000	1,703.0000	(2.630)	0	0	0
27/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,746.0000	3,700.0000	(1.228)	0	0	0
27/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

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27/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,257.0000	1,303.0000	3.660	0	0	0
27/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,208.0000	1,253.0000	3.725	0	0	0
27/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,204.0000	3,250.0000	1.436	0	0	0
27/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,204.0000	2,250.0000	2.087	0	0	0
27/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,796.0000	3,750.0000	(1.212)	0	0	0
27/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,849.0000	1,803.0000	(2.488)	0	0	0
27/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,158.0000	1,204.0000	3.972	0	0	0
27/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,154.0000	2,200.0000	2.136	0	0	0
27/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,796.0000	5,750.0000	(0.794)	0	0	0
27/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,796.0000	7,750.0000	(0.590)	0	0	0
27/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,154.0000	4,200.0000	1.107	0	0	0
27/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,204.0000	4,250.0000	1.094	0	0	0
27/10/2009	ZAAD	2010/03/15			Currency Future	7.0549	7.1007	0.649	7.0900	7.0500	8,333
27/10/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,405.0000	3,451.0000	1.351	0	0	0
27/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	5,946.0000	5,900.0000	(0.774)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,405.0000	4,451.0000	1.044	0	0	0
27/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,496.0000	5,450.0000	(0.837)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	133.0000	120.0000	(9.774)	0	0	0
27/10/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	1,026.0000	1,070.0000	4.288	0	0	0
27/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

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27/10/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,612.0000	1,657.0000	2.792	0	0	0
27/10/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/10/2009	ZAAD 2010/03/15	11.00	Put	Currency Future	3,948.0000	3,903.0000	(1.140)	0	0	0
27/10/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/10/2009	ZAAD 2010/03/15	10.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	2,357.0000	2,402.0000	1.909	0	0	0
27/10/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	390.0000	420.0000	7.692	0	0	0
27/10/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,396.0000	7,350.0000	(0.622)	0	0	0
27/10/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
27/10/2009	ZAAD 2010/03/15	7.05	Call	Currency Future	0.0000	304.0000	100.000	0	0	0
27/10/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	185.0000	169.0000	(8.649)	0	0	0
27/10/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,582.0000	1,538.0000	(2.781)	0	0	0
27/10/2009	ZAAD 2010/03/15	7.05	Put	Currency Future	0.0000	253.0000	100.000	0	0	0
27/10/2009	ZAAD 2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	5,596.0000	5,550.0000	(0.822)	0	0	0
27/10/2009	ZAAD 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	717.0000	755.0000	5.300	0	0	0
27/10/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	304.0000	331.0000	8.882	0	0	0
27/10/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,456.0000	2,502.0000	1.873	0	0	0
27/10/2009	ZAAD 2010/03/15	15.00	Put	Currency Future	7,946.0000	7,900.0000	(0.579)	0	0	0
27/10/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	7,596.0000	7,550.0000	(0.606)	0	0	0
27/10/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,605.0000	4,651.0000	0.999	0	0	0
27/10/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	249.0000	230.0000	(7.631)	0	0	0
27/10/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,464.0000	1,509.0000	3.074	0	0	0
27/10/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	488.0000	521.0000	6.762	0	0	0
27/10/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,605.0000	3,651.0000	1.276	0	0	0

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27/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,898.0000	3,853.0000	(1.154)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	149.0000	135.0000	(9.396)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,346.0000	7,300.0000	(0.626)	0	0	0
27/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,599.0000	3,554.0000	(1.250)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,268.0000	1,313.0000	3.549	0	0	0
27/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	62.0000	54.0000	(12.903)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,346.0000	5,300.0000	(0.860)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,630.0000	1,586.0000	(2.699)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	166.0000	151.0000	(9.036)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,606.0000	2,652.0000	1.765	0	0	0
27/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
27/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	523.0000	557.0000	6.501	0	0	0
27/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,655.0000	4,701.0000	0.988	0	0	0
27/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,415.0000	1,460.0000	3.180	0	0	0
27/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	934.0000	976.0000	4.497	0	0	0
27/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,438.0000	1,395.0000	(2.990)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	676.0000	713.0000	5.473	0	0	0
27/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,464.0000	1,509.0000	3.074	0	0	0
27/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	488.0000	521.0000	6.762	0	0	0
27/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,746.0000	5,700.0000	(0.801)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	118.0000	106.0000	(10.169)	0	0	0
27/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,550.0000	3,504.0000	(1.296)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	133.0000	120.0000	(9.774)	0	0	0
27/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,799.0000	3,753.0000	(1.211)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,058.0000	2,104.0000	2.235	0	0	0
27/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,500.0000	3,454.0000	(1.314)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0

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27/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,546.0000	7,500.0000	(0.610)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,546.0000	5,500.0000	(0.829)	0	0	0
27/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,055.0000	3,101.0000	1.506	0	0	0
27/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,796.0000	5,750.0000	(0.794)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,775.0000	1,731.0000	(2.479)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,455.0000	3,501.0000	1.331	0	0	0
27/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,796.0000	7,750.0000	(0.590)	0	0	0
27/10/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
27/10/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,749.0000	3,703.0000	(1.227)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	559.0000	594.0000	6.261	0	0	0
27/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,351.0000	3,305.0000	(1.373)	0	0	0
27/10/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	1,970.0000	1,926.0000	(2.234)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	0.0000	2,054.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,455.0000	4,501.0000	1.033	0	0	0
27/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	0.0000	3,051.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,257.0000	2,303.0000	2.038	0	0	0
27/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	105.0000	94.0000	(10.476)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,656.0000	2,702.0000	1.732	0	0	0
27/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,824.0000	1,779.0000	(2.467)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
27/10/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	0.0000	7,950.0000	100.000	0	0	0

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27/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
27/10/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,407.0000	2,452.0000	1.870	0	0	0
27/10/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	0.0000	4,051.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,655.0000	3,701.0000	1.259	0	0	0
27/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,055.0000	4,101.0000	1.134	0	0	0
27/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,496.0000	7,450.0000	(0.614)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
27/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,205.0000	4,251.0000	1.094	0	0	0
27/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
27/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,171.0000	1,215.0000	3.757	0	0	0
27/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	0.0000	1,974.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,873.0000	1,828.0000	(2.403)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	636.0000	673.0000	5.818	0	0	0
27/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,205.0000	3,251.0000	1.435	0	0	0
27/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,486.0000	1,442.0000	(2.961)	0	0	0
27/10/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	0.0000	5,950.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,849.0000	3,803.0000	(1.195)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	597.0000	633.0000	6.030	0	0	0
27/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,661.0000	1,707.0000	2.769	0	0	0
27/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

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27/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
27/10/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	0.0000	25.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	92.0000	82.0000	(10.870)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,391.0000	1,348.0000	(3.091)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,207.0000	2,253.0000	2.084	0	0	0
27/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,534.0000	1,490.0000	(2.868)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,646.0000	7,600.0000	(0.602)	0	0	0
27/10/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
27/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,450.0000	3,405.0000	(1.304)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,646.0000	5,600.0000	(0.815)	0	0	0
27/10/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	0.0000	3,953.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,219.0000	1,264.0000	3.692	0	0	0
27/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,446.0000	5,400.0000	(0.845)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,158.0000	2,203.0000	2.085	0	0	0
27/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	105.0000	94.0000	(10.476)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,922.0000	1,877.0000	(2.341)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	845.0000	885.0000	4.734	0	0	0
27/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,446.0000	7,400.0000	(0.618)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	889.0000	930.0000	4.612	0	0	0
27/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,255.0000	3,301.0000	1.413	0	0	0
27/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	979.0000	1,022.0000	4.392	0	0	0
27/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,355.0000	3,401.0000	1.371	0	0	0
27/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	559.0000	594.0000	6.261	0	0	0
27/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	24.0000	21.0000	(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
27/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,563.0000	1,608.0000	2.879	0	0	0
27/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	801.0000	841.0000	4.994	0	0	0
27/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,255.0000	4,301.0000	1.081	0	0	0
27/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	421.0000	452.0000	7.363	0	0	0
27/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	889.0000	930.0000	4.612	0	0	0
27/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,105.0000	3,151.0000	1.481	0	0	0
27/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,355.0000	4,401.0000	1.056	0	0	0
27/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	259.0000	278.0000	7.336	0	0	0
27/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,846.0000	7,800.0000	(0.586)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,155.0000	4,201.0000	1.107	0	0	0
27/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	166.0000	151.0000	(9.036)	0	0	0
27/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,108.0000	2,154.0000	2.182	0	0	0
27/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	758.0000	798.0000	5.277	0	0	0
27/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,746.0000	7,700.0000	(0.594)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,506.0000	2,552.0000	1.836	0	0	0
27/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	304.0000	278.0000	(8.553)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,155.0000	3,201.0000	1.458	0	0	0
27/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,122.0000	1,167.0000	4.011	0	0	0
27/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,513.0000	1,559.0000	3.040	0	0	0
27/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,649.0000	3,604.0000	(1.233)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
27/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0

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27/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,074.0000	1,118.0000	4.097	0	0	0
27/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,505.0000	3,551.0000	1.312	0	0	0
27/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,679.0000	1,634.0000	(2.680)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	801.0000	841.0000	4.994	0	0	0
27/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,105.0000	4,151.0000	1.121	0	0	0
27/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	421.0000	452.0000	7.363	0	0	0
27/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	331.0000	359.0000	8.459	0	0	0
27/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	454.0000	486.0000	7.048	0	0	0
27/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
27/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
27/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	227.0000	208.0000	(8.370)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,396.0000	5,350.0000	(0.852)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,400.0000	3,355.0000	(1.324)	0	0	0
27/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	205.0000	188.0000	(8.293)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,505.0000	4,551.0000	1.021	0	0	0
27/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	360.0000	389.0000	8.056	0	0	0
27/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,556.0000	2,602.0000	1.800	0	0	0
27/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,699.0000	3,653.0000	(1.244)	0	0	0
27/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,555.0000	3,601.0000	1.294	0	0	0
27/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,366.0000	1,411.0000	3.294	0	0	0
27/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,696.0000	7,650.0000	(0.598)	0	0	0
27/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,555.0000	4,601.0000	1.010	0	0	0
27/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
27/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,727.0000	1,683.0000	(2.548)	0	0	0
27/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0

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27/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
27/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,317.0000	1,362.0000	3.417	0	0	0
27/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,305.0000	4,351.0000	1.069	0	0	0
27/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,305.0000	3,351.0000	1.392	0	0	0
27/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,307.0000	2,353.0000	1.994	0	0	0
27/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,696.0000	5,650.0000	(0.808)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,896.0000	5,850.0000	(0.780)	0	0	0
27/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,846.0000	5,800.0000	(0.787)	0	0	0
27/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,896.0000	7,850.0000	(0.583)	0	0	0
27/10/2009	ZAAD	2010/06/14			Currency Future	7.0939	7.1432	0.695	0.0000	0.0000	1,250
27/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,880.0000	1,834.0000	(2.447)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	263.0000	243.0000	(7.605)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,512.0000	1,560.0000	3.175	0	0	0
27/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,544.0000	4,593.0000	1.078	0	0	0
27/10/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	0.0000	68.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	406.0000	433.0000	6.650	0	0	0
27/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	457.0000	486.0000	6.346	0	0	0
27/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
27/10/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	312.0000	290.0000	(7.051)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,494.0000	4,543.0000	1.090	0	0	0
27/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	0.0000	2,025.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	0.0000	384.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	638.0000	674.0000	5.643	0	0	0
27/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	74.0000	77.0000	4.054	0	0	0

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27/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,494.0000	3,544.0000	1.431	0	0	0
27/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,594.0000	3,644.0000	1.391	0	0	0
27/10/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	0.0000	3,964.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	542.0000	574.0000	5.904	0	0	0
27/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,498.0000	2,547.0000	1.962	0	0	0
27/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	0.0000	341.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,201.0000	2,249.0000	2.181	0	0	0
27/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	240.0000	221.0000	(7.917)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,594.0000	4,643.0000	1.067	0	0	0
27/10/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	0.0000	1,077.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,094.0000	4,143.0000	1.197	0	0	0
27/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,815.0000	3,766.0000	(1.284)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	179.0000	163.0000	(8.939)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	114.0000	102.0000	(10.526)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	198.0000	181.0000	(8.586)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,221.0000	1,269.0000	3.931	0	0	0
27/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
27/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,597.0000	2,646.0000	1.887	0	0	0
27/10/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	708.0000	746.0000	5.367	0	0	0
27/10/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,095.0000	3,144.0000	1.583	0	0	0
27/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	484.0000	514.0000	6.198	0	0	0
27/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,518.0000	3,470.0000	(1.364)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	573.0000	606.0000	5.759	0	0	0
27/10/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	0.0000	4,043.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	0.0000	3,045.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,859.0000	5,810.0000	(0.836)	0	0	0
27/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,644.0000	1,599.0000	(2.737)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,409.0000	5,360.0000	(0.906)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	0.0000	2,052.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	0.0000	7,958.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,407.0000	7,358.0000	(0.662)	0	0	0
27/10/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,504.0000	1,459.0000	(2.992)	0	0	0
27/10/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	0.0000	5,960.0000	100.000	0	0	0
27/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	513.0000	544.0000	6.043	0	0	0
27/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,610.0000	1,658.0000	2.981	0	0	0
27/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	144.0000	130.0000	(9.722)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	219.0000	201.0000	(8.219)	0	0	0
27/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
27/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,420.0000	3,372.0000	(1.404)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
27/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,857.0000	7,808.0000	(0.624)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	672.0000	709.0000	5.506	0	0	0
27/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,349.0000	2,398.0000	2.086	0	0	0
27/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,809.0000	5,760.0000	(0.844)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,102.0000	2,151.0000	2.331	0	0	0
27/10/2009	ZAAD	2010/06/14	3.90	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
27/10/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
27/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,366.0000	1,414.0000	3.514	0	0	0
27/10/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,125.0000	1,173.0000	4.267	0	0	0
27/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,345.0000	3,394.0000	1.465	0	0	0
27/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,807.0000	7,758.0000	(0.628)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	605.0000	639.0000	5.620	0	0	0
27/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
27/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,195.0000	3,244.0000	1.534	0	0	0
27/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,344.0000	4,393.0000	1.128	0	0	0
27/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	161.0000	146.0000	(9.317)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,194.0000	4,243.0000	1.168	0	0	0
27/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,659.0000	5,610.0000	(0.866)	0	0	0
27/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,657.0000	7,608.0000	(0.640)	0	0	0
27/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,666.0000	3,618.0000	(1.309)	0	0	0
27/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,738.0000	1,692.0000	(2.647)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	1,976.0000	1,929.0000	(2.379)	0	0	0
27/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,928.0000	1,882.0000	(2.386)	0	0	0
27/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
27/10/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/10/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,568.0000	3,519.0000	(1.373)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,559.0000	5,510.0000	(0.881)	0	0	0
27/10/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,914.0000	3,865.0000	(1.252)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,909.0000	5,860.0000	(0.829)	0	0	0
27/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,557.0000	7,508.0000	(0.648)	0	0	0
27/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,907.0000	7,858.0000	(0.620)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	287.0000	266.0000	(7.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,597.0000	1,552.0000	(2.818)	0	0	0
27/10/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,463.0000	1,512.0000	3.349	0	0	0
27/10/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,448.0000	2,497.0000	2.002	0	0	0
27/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
27/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,864.0000	3,816.0000	(1.242)	0	0	0
27/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	431.0000	459.0000	6.497	0	0	0
27/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,509.0000	5,460.0000	(0.889)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,173.0000	1,221.0000	4.092	0	0	0
27/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,832.0000	1,787.0000	(2.456)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,507.0000	7,458.0000	(0.653)	0	0	0
27/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,765.0000	3,717.0000	(1.275)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,444.0000	4,493.0000	1.103	0	0	0
27/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,759.0000	5,710.0000	(0.851)	0	0	0
27/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
27/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,444.0000	3,494.0000	1.452	0	0	0
27/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,245.0000	3,294.0000	1.510	0	0	0
27/10/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,250.0000	2,299.0000	2.178	0	0	0
27/10/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,269.0000	1,317.0000	3.783	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,757.0000	7,708.0000	(0.632)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,244.0000	4,293.0000	1.155	0	0	0
27/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,144.0000	4,193.0000	1.182	0	0	0
27/10/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,145.0000	3,194.0000	1.558	0	0	0
27/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,151.0000	2,200.0000	2.278	0	0	0
27/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,561.0000	1,609.0000	3.075	0	0	0
27/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,548.0000	2,597.0000	1.923	0	0	0
27/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,544.0000	3,594.0000	1.411	0	0	0
27/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,457.0000	7,408.0000	(0.657)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,459.0000	5,410.0000	(0.898)	0	0	0
27/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,469.0000	3,421.0000	(1.384)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,550.0000	1,506.0000	(2.839)	0	0	0
27/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	94.0000	99.0000	5.319	0	0	0
27/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
27/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,716.0000	3,667.0000	(1.319)	0	0	0
27/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,785.0000	1,739.0000	(2.577)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,300.0000	2,349.0000	2.130	0	0	0
27/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,318.0000	1,366.0000	3.642	0	0	0
27/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,709.0000	5,660.0000	(0.858)	0	0	0
27/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,707.0000	7,658.0000	(0.636)	0	0	0
27/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,294.0000	4,343.0000	1.141	0	0	0
27/10/2009	ZAAD	2010/06/14	3.80	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
27/10/2009	ZAAD 2010/06/14	3.80	Call	Currency Future	3,295.0000	3,344.0000	1.487	0	0	0
Grand Total:										1,059,605